



COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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LOS ANGELES, CALIFORNIA 90012



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March 30, 2007

TO: Supervisor Zev Yaroslavsky, Chairman
Supervisor Gloria Molina
Supervisor Yvonne B. Burke
Supervisor Don Knabe
Supervisor Michael D. Antonovich

FROM: Mark J. Saladino
Treasurer and Tax Collector 

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF FEBRUARY 2007**

The attached Report of Investments for the month of February 2007 is herewith submitted to the members of the Board of Supervisors pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy adopted by your Board on April 4, 2006.

All investments made during the month of February 2007 were made in accordance with California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

MJS:JK:tf

Attachment

c: Chief Administrative Officer
Executive Officer, Board of Supervisors
County Counsel
Auditor-Controller

TREASURER AND TAX COLLECTOR REPORT OF INVESTMENTS FOR FEBRUARY 2007

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury.
- II. Compliance Report

Detail report of transactions, if any, which deviate from the Treasurer's investment policy.
- III. Performance Report

Daily portfolio investment balances, and monthly averages.
- IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments.
- V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR FEBRUARY 2007

ATTACHMENTS

VI. Non-Trading Portfolio Participant Composition

Percentage breakdown by participant in the Non-Trading Portfolio.

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type.

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month.

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type.

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment.

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees.

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date.

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates.

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR FEBRUARY 2007

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames.

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges.

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF FEBRUARY 28, 2007

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 02/28/07		
At Cost	\$ 19,603,405,054	\$ 1,592,141,149
At Market	\$ 19,595,630,373	\$ 1,592,960,692
Repurchase Agreements	\$ 500,000,000	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	20.40%	15.26%
United States Government and Agency Obligations	50.07%	44.77%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	23.26%	4.54%
Municipal Obligations	0.10%	0.34%
Corporate and Deposit Notes	3.57%	2.19%
Repurchase Agreements	2.55%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.05%	32.90%
1-60 days	45.63%	9.14%
61 days-1 year	21.10%	66.56%
Over 1 year	33.27%	24.30%
Weighted Average Days to Maturity	482	

POOLED SURPLUS EARNINGS REPORT

FEBRUARY 28, 2007

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 02/28/07	\$ 19,603,405,054
Market Value at 02/28/07	\$ 19,595,630,373
Average Daily Balance	\$ 18,088,550,889
Gains and Losses:	
For the Month	\$ (4,534)
For the Past 12 Months	\$ 203,254
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 76,523,357
Earnings for the Past 12 Months	\$ 842,304,183
Earnings Rate for the Month	5.51% *

* Calculated as follows:

$$\frac{[(\text{Earnings for the Month}) / (\text{\# of Calendar Days in the Month})] \times 365}{\text{Average Daily Investment Balance for the Month}}$$

The reported earnings rate can fluctuate based upon the number of calendar days in a month, resulting in a higher earnings rate for months with fewer calendar days.

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF FEBRUARY 28, 2007

SCHEDULE C

<u>Bank Name</u>	<u>Ledger Balance</u>
Bank of America - Concentration	\$ 56,548,028.61
Bank of the West - Concentration	\$ 624,500.28
Citi Bank - Concentration	\$ -
Union - Concentration	\$ 1,266,036.61
Wells Fargo - Concentration	<u>\$ 4,098,452.88</u>
Total Ledger Balance for all Banks	<u><u>\$ 62,537,018.38</u></u>

**TREASURER'S ACTIVITY FOR FEBRUARY 2007
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD**

SCHEDULE D

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for February 2007

Total Deposits	\$ 4,806,830,674.08
Total Disbursements	\$ 3,969,149,723.80

Discretionary Funds Liquidity Withdrawal Ratio	
As of February 28, 2007	1.56

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative Available Cash</u>
March	\$6,944,638,000.00	\$3,493,090,000.00	\$4,178,530,000.00	\$ 6,259,198,000.00
April	\$2,521,876,000.00	\$5,912,450,000.00	\$4,215,800,000.00	\$10,477,724,000.00
May	\$ 950,910,000.00	\$2,945,570,000.00	\$4,575,000,000.00	\$ 9,799,204,000.00
June	\$ 330,934,000.00	\$3,087,450,000.00	\$4,258,100,000.00	\$ 8,959,488,000.00
July	\$ 163,355,000.00	\$3,592,820,000.00	\$4,386,750,000.00	\$ 8,328,913,000.00
August	\$ 337,910,000.00	\$3,436,100,000.00	\$3,576,700,000.00	\$ 8,526,223,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased not to exceed 540 days.

The Specific Purpose Investment Portfolio (SPI) is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

Included in the Los Angeles County General Fund's SPI are approximately \$1.02 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rates of either 4.50% or 5.50%.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corp. (FHLMC) securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases a portion of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 270 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes are issued on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 3-month, 5-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

Definitions of Securities

Page 2

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a “notional amount” is established to serve as the basis for calculating the interest payment.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues are secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with maturities in excess of one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

PROMISSORY NOTE - An unsecured promise to pay between two entities. Notes are on a discount or interest-bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed thirty days. The securities “purchased” are typically treasury issues.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR FEBRUARY 2007
COMPLIANCE REPORT

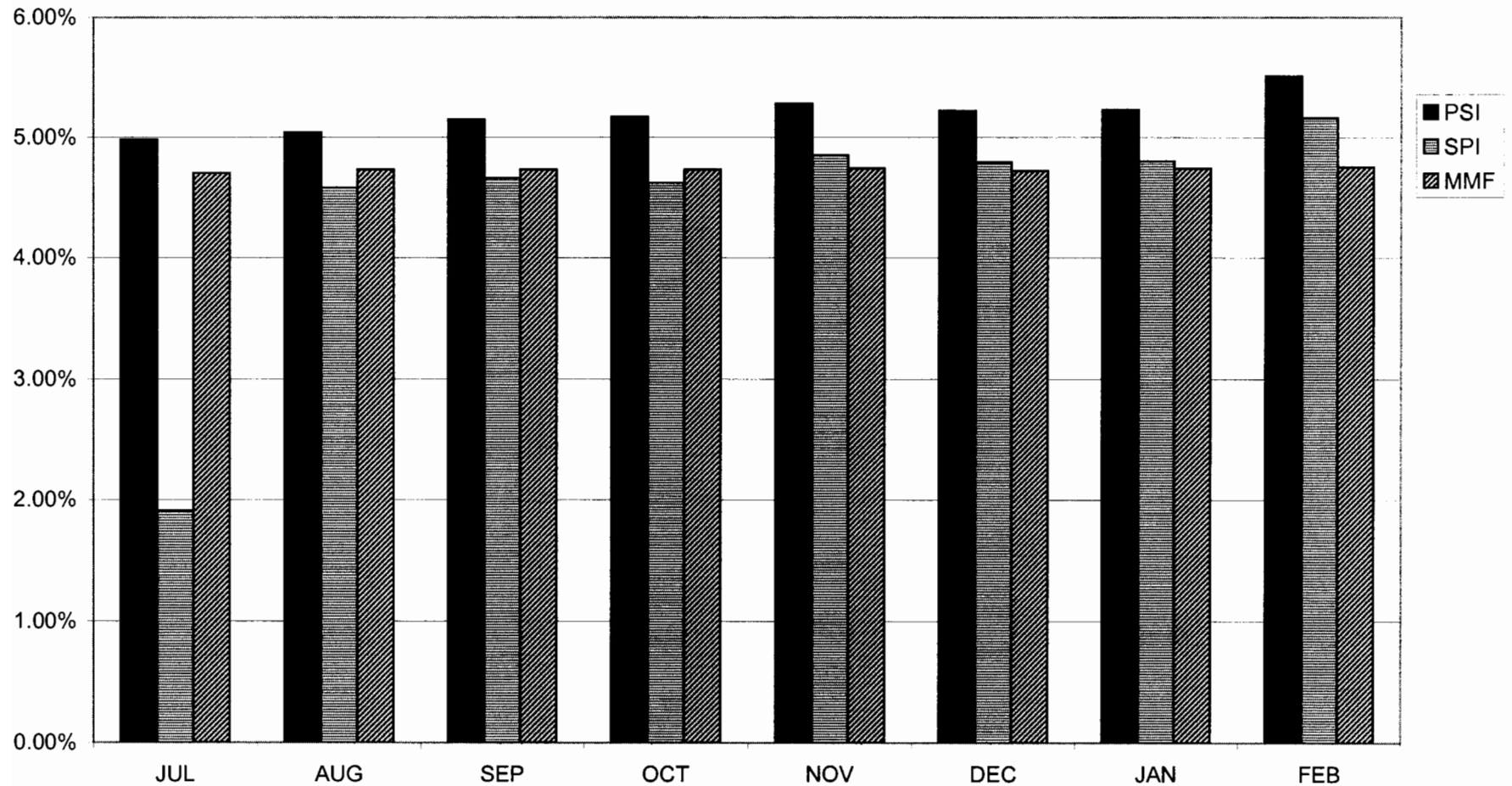
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of February 2007

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 02/28/07
ATTACHMENT III

	POOLED SURPLUS INVESTMENTS	SPECIFIC PURPOSE INVESTMENTS
<u>DAY</u>	<u>TOTAL COST</u>	<u>TOTAL COST</u>
1	18,561,003,936.71	1,413,755,369.98
2	18,460,218,318.13	1,490,617,167.21
3	18,460,218,318.13	1,490,617,167.21
4	18,460,218,318.13	1,490,617,167.21
5	18,208,001,809.46	1,454,616,602.17
6	18,092,060,035.86	1,454,616,602.17
7	17,986,346,333.83	1,470,869,745.67
8	17,921,675,106.06	1,470,869,745.67
9	17,841,043,187.33	1,470,869,745.67
10	17,841,043,187.33	1,470,869,745.67
11	17,841,043,187.33	1,470,869,745.67
12	17,766,004,956.65	1,470,868,955.17
13	17,897,584,098.03	1,470,868,955.17
14	17,942,161,708.39	1,470,868,955.17
15	17,788,758,955.74	1,453,660,215.00
16	17,713,447,748.80	1,468,660,215.00
17	17,713,447,748.80	1,468,660,215.00
18	17,713,447,748.80	1,468,660,215.00
19	17,713,447,748.80	1,468,660,215.00
20	17,450,872,036.37	1,468,660,215.00
21	17,599,110,438.50	1,468,660,215.00
22	18,351,671,131.22	1,469,153,851.32
23	18,311,954,605.25	1,469,153,851.32
24	18,311,954,605.25	1,469,153,851.32
25	18,311,954,605.25	1,469,153,851.32
26	18,217,154,520.99	1,469,153,851.32
27	18,400,175,443.12	1,469,153,851.32
28	19,603,405,053.62	1,592,141,149.05
AVG	<u>18,088,550,889.00</u>	<u>1,472,660,051.14</u>

**LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2006-07
ATTACHMENT IV**



Source: Money Fund Report as of February 28, 2007.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 02/28/07 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$61,525,586	\$5,276,604
Gains (Losses) on Sales of Non-Trading Securities.	(4,534)	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	15,002,305	549,809
Prior Accrual Adjustment	0	0
Total Revenues	<u>\$76,523,357</u>	<u>\$5,826,413</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	25,000
	<u>\$0</u>	<u>\$25,000</u>
NET INCOME	<u>\$76,523,357</u>	<u>\$5,801,413</u>

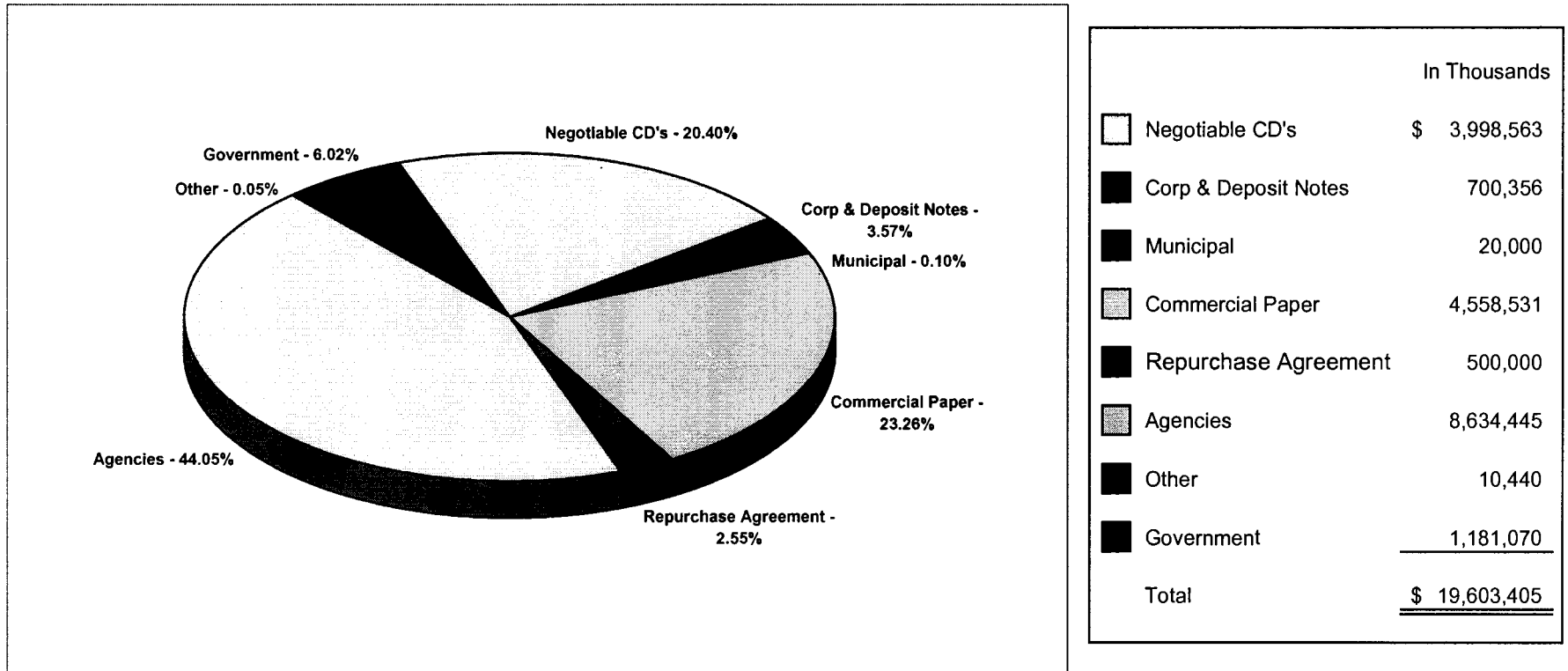
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of February 28, 2007
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	54.09%	
Los Angeles County and Related Entities	37.63%	
Consolidated Sanitation Districts		3.77%
Metropolitan Transportation Authority		1.56%
Miscellaneous Agencies Pooled Investments		1.43%
South Coast Air Quality Management District		1.49%
Miscellaneous		<u>0.03%</u>
Total	<u>91.72%</u>	<u>8.28%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF FEBRUARY 2007
ATTACHMENT VII**



Investment Composition Is In Compliance With The Los Angeles County Treasurer's Investment Policy.

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period February 1, 2007 to February 28, 2007
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT	02-21-07	71655	BK OF AMERICA NA BK NOTE	5.28000	04-20-07	50,000,000.00	50,000,000.00	0.00	BNY	BA
	BNOT Total						50,000,000.00	50,000,000.00	0.00		
NTRD	CNFS	02-26-07	71683	TOYOTA MOTOR CREDIT CORP FRN	5.48500	02-27-08	25,000,000.00	25,000,000.00	0.00	BNY	HSBC
	CNFS Total						25,000,000.00	25,000,000.00	0.00		
NTRD	CNFX	02-14-07	71574	TOYOTA MOTOR CREDIT CORP MTN	5.33000	02-15-08	25,000,000.00	25,000,000.00	0.00	BNY	TFS
	CNFX Total						25,000,000.00	25,000,000.00	0.00		
NTRD	CPD	02-01-07	71471	JUPITER SECURITIZATION CORP CP	5.26500	03-02-07	50,000,000.00	49,787,937.50	0.00	BNY	BA
NTRD	CPD	02-01-07	71472	JUPITER SECURITIZATION CORP CP	5.26500	03-02-07	1,434,000.00	1,427,918.05	0.00	BNY	BA
NTRD	CPD	02-01-07	71473	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-02-07	50,000,000.00	49,788,138.89	0.00	BNY	MLCO
NTRD	CPD	02-01-07	71474	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-02-07	1,220,000.00	1,214,830.59	0.00	BNY	MLCO
NTRD	CPD	02-05-07	71501	FALCON ASSET SEC CORP CP	5.26500	03-07-07	50,000,000.00	49,780,625.00	0.00	BNY	MLCO
NTRD	CPD	02-05-07	71502	CRC FUNDING LLC CP	5.24000	02-06-07	25,000,000.00	24,996,361.11	0.00	BNY	CITGM
NTRD	CPD	02-06-07	71515	PARK AVE RECEIVABLES CO LLC CP	5.25000	03-16-07	36,000,000.00	35,800,500.00	0.00	BNY	JPM
NTRD	CPD	02-07-07	71526	CRC FUNDING LLC CP	5.23000	04-20-07	25,000,000.00	24,738,500.00	0.00	BNY	CITGM
NTRD	CPD	02-07-07	71527	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-08-07	50,000,000.00	49,788,138.89	0.00	BNY	MLCO
NTRD	CPD	02-07-07	71528	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-08-07	1,220,000.00	1,214,830.59	0.00	BNY	MLCO
NTRD	CPD	02-07-07	71529	JUPITER SECURITIZATION CORP CP	5.25000	03-06-07	40,000,000.00	39,842,500.00	0.00	BNY	LOOP
NTRD	CPD	02-08-07	71536	JUPITER SECURITIZATION CORP CP	5.26000	03-08-07	15,000,000.00	14,938,633.33	0.00	BNY	BA
NTRD	CPD	02-08-07	71537	CAFCO LLC CP	5.25000	04-11-07	35,000,000.00	34,683,541.67	0.00	BNY	CITGM
NTRD	CPD	02-08-07	71538	VARIABLE FUNDING CAP CO LLC CP	5.25000	03-06-07	50,000,000.00	49,810,416.67	0.00	BNY	LEHMAN
NTRD	CPD	02-09-07	71546	CRC FUNDING LLC CP	5.25000	04-02-07	50,000,000.00	49,620,833.33	0.00	BNY	MLCO
NTRD	CPD	02-09-07	71547	SHEFFIELD RECEIVABLES CORP CP	5.26000	03-01-07	18,782,000.00	18,727,114.82	0.00	BNY	BCI
NTRD	CPD	02-09-07	71548	JUPITER SECURITIZATION CORP CP	5.26000	03-07-07	50,000,000.00	49,810,055.56	0.00	BNY	BA
NTRD	CPD	02-12-07	71570	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-15-07	13,000,000.00	12,941,117.22	0.00	BNY	JPM
NTRD	CPD	02-12-07	71571	VARIABLE FUNDING CAP CO LLC CP	5.25000	03-09-07	43,000,000.00	42,843,229.17	0.00	BNY	LOOP
NTRD	CPD	02-12-07	71567	FALCON ASSET SEC CORP CP	5.26000	03-12-07	50,000,000.00	49,795,444.44	0.00	BNY	JPM
NTRD	CPD	02-12-07	71568	SHEFFIELD RECEIVABLES CORP CP	5.26000	03-14-07	50,000,000.00	49,780,833.33	0.00	BNY	CITGM
NTRD	CPD	02-12-07	71569	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-15-07	50,000,000.00	49,773,527.78	0.00	BNY	JPM
NTRD	CPD	02-13-07	71575	VARIABLE FUNDING CAP CO LLC CP	5.24000	03-20-07	50,000,000.00	49,745,277.78	0.00	BNY	LOOP
NTRD	CPD	02-13-07	71576	PARK AVE RECEIVABLES CO LLC CP	5.25000	03-23-07	34,700,000.00	34,507,704.17	0.00	BNY	JPM
NTRD	CPD	02-13-07	71577	JUPITER SECURITIZATION CORP CP	5.25000	03-19-07	19,557,000.00	19,460,029.88	0.00	BNY	JPM
NTRD	CPD	02-13-07	71578	HSBC USA INC CP	5.25000	03-08-07	50,000,000.00	49,832,291.67	0.00	BNY	INGF
NTRD	CPD	02-14-07	71595	JUPITER SECURITIZATION CORP CP	5.26000	03-16-07	50,000,000.00	49,780,833.33	0.00	BNY	BA
NTRD	CPD	02-14-07	71596	JUPITER SECURITIZATION CORP CP	5.26000	03-16-07	1,227,000.00	1,221,621.65	0.00	BNY	BA
NTRD	CPD	02-14-07	71597	FALCON ASSET SEC CORP CP	5.26000	03-14-07	50,000,000.00	49,795,444.44	0.00	BNY	CITGM
NTRD	CPD	02-14-07	71598	FALCON ASSET SEC CORP CP	5.26000	03-14-07	20,000,000.00	19,918,177.78	0.00	BNY	CITGM
NTRD	CPD	02-14-07	71599	CITIGROUP FUNDING INC CP	5.24000	03-20-07	50,000,000.00	49,752,555.56	0.00	BNY	CITGM
NTRD	CPD	02-14-07	71600	CITIGROUP FUNDING INC CP	5.24000	03-20-07	20,000,000.00	19,901,022.22	0.00	BNY	CITGM

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period February 1, 2007 to February 28, 2007
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	02-14-07	71601	VARIABLE FUNDING CAP CO LLC CP	5.25000	03-20-07	50,000,000.00	49,752,083.33	0.00	BNY	LEHMAN
NTRD	CPD	02-15-07	71613	ING AMERICA INS HLDGS INC CP	5.26000	03-08-07	50,000,000.00	49,846,583.33	0.00	BNY	INGF
NTRD	CPD	02-15-07	71614	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-15-07	25,000,000.00	24,897,722.22	0.00	BNY	MLCO
NTRD	CPD	02-15-07	71615	SHEFFIELD RECEIVABLES CORP CP	5.26000	03-15-07	28,000,000.00	27,885,448.89	0.00	BNY	GS
NTRD	CPD	02-16-07	71623	JUPITER SECURITIZATION CORP CP	5.25000	03-21-07	50,000,000.00	49,759,375.00	0.00	BNY	JPM
NTRD	CPD	02-16-07	71624	FALCON ASSET SEC CORP CP	5.25500	03-26-07	50,000,000.00	49,722,652.78	0.00	BNY	JPM
NTRD	CPD	02-16-07	71625	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-15-07	50,000,000.00	49,802,750.00	0.00	BNY	MLCO
NTRD	CPD	02-16-07	71626	SHEFFIELD RECEIVABLES CORP CP	5.26000	02-27-07	50,000,000.00	49,919,638.89	0.00	BNY	CITGM
NTRD	CPD	02-16-07	71627	SHEFFIELD RECEIVABLES CORP CP	5.26000	02-27-07	20,000,000.00	19,967,855.56	0.00	BNY	CITGM
NTRD	CPD	02-20-07	71637	FALCON ASSET SEC CORP CP	5.26000	03-19-07	48,815,000.00	48,622,424.83	0.00	BNY	CITGM
NTRD	CPD	02-20-07	71638	CAFCO LLC CP	5.25000	04-05-07	50,000,000.00	49,679,166.67	0.00	BNY	JPM
NTRD	CPD	02-20-07	71642	JUPITER SECURITIZATION CORP CP	5.26500	03-19-07	50,000,000.00	49,802,562.50	0.00	BNY	BA
NTRD	CPD	02-20-07	71643	SHEFFIELD RECEIVABLES CORP CP	5.27000	02-27-07	27,936,000.00	27,907,373.36	0.00	BNY	GS
NTRD	CPD	02-21-07	71656	ING AMERICA INS HLDGS INC CP	5.27000	03-08-07	50,000,000.00	49,890,208.33	0.00	BNY	INGF
NTRD	CPD	02-21-07	71653	SHEFFIELD RECEIVABLES CORP CP	5.26000	03-21-07	50,000,000.00	49,795,444.44	0.00	BNY	BCI
NTRD	CPD	02-21-07	71654	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-21-07	50,000,000.00	49,795,444.44	0.00	BNY	MLCO
NTRD	CPD	02-21-07	71652	SHEFFIELD RECEIVABLES CORP CP	5.26000	03-05-07	50,000,000.00	49,912,333.33	0.00	BNY	BCI
NTRD	CPD	02-21-07	71657	ING AMERICA INS HLDGS INC CP	5.27000	03-08-07	15,000,000.00	14,967,062.50	0.00	BNY	INGF
NTRD	CPD	02-21-07	71658	VARIABLE FUNDING CAP CO LLC CP	5.25000	03-21-07	50,000,000.00	49,795,833.33	0.00	BNY	LEHMAN
NTRD	CPD	02-22-07	71662	VARIABLE FUNDING CAP CO LLC CP	5.26000	03-20-07	50,000,000.00	49,810,055.56	0.00	BNY	LEHMAN
NTRD	CPD	02-22-07	71663	CRC FUNDING LLC CP	5.25000	04-16-07	50,000,000.00	49,613,541.67	0.00	BNY	LEHMAN
NTRD	CPD	02-22-07	71664	FALCON ASSET SEC CORP CP	5.26000	03-21-07	50,000,000.00	49,802,750.00	0.00	BNY	CITGM
NTRD	CPD	02-22-07	71665	FALCON ASSET SEC CORP CP	5.26000	03-21-07	3,212,000.00	3,199,328.66	0.00	BNY	CITGM
NTRD	CPD	02-22-07	71666	CAFCO LLC CP	5.24000	04-20-07	25,000,000.00	24,792,583.33	0.00	BNY	LOOP
NTRD	CPD	02-22-07	71669	CITIGROUP FDG INC CP	5.24000	04-13-07	40,000,000.00	39,708,888.89	0.00	BNY	CITGM
NTRD	CPD	02-22-07	71670	SHEFFIELD RECEIVABLES CORP CP	5.26000	03-21-07	17,400,000.00	17,331,357.00	0.00	BNY	CITGM
NTRD	CPD	02-22-07	71671	CAFCO LLC CP	5.24000	04-24-07	50,000,000.00	49,556,055.56	0.00	BNY	LOOP
NTRD	CPD	02-23-07	71687	VARIABLE FUNDING CAP CO LLC CP	5.26000	03-20-07	50,000,000.00	49,817,361.11	0.00	BNY	LEHMAN
NTRD	CPD	02-23-07	71688	VARIABLE FUNDING CAP CO LLC CP	5.26000	03-20-07	700,000.00	697,443.06	0.00	BNY	LEHMAN
NTRD	CPD	02-23-07	71689	FALCON ASSET SEC CORP CP	5.24000	04-13-07	50,000,000.00	49,643,388.89	0.00	BNY	CITGM
NTRD	CPD	02-23-07	71690	FALCON ASSET SEC CORP CP	5.24000	04-13-07	726,000.00	720,822.01	0.00	BNY	CITGM
NTRD	CPD	02-23-07	71691	CAFCO LLC CP	5.24000	04-25-07	50,000,000.00	49,556,055.56	0.00	BNY	LOOP
NTRD	CPD	02-26-07	71701	SHEFFIELD RECEIVABLES CORP CP	5.26000	03-26-07	50,000,000.00	49,795,444.44	0.00	BNY	BCI
NTRD	CPD	02-26-07	71702	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-27-07	50,000,000.00	49,788,138.89	0.00	BNY	MLCO
NTRD	CPD	02-26-07	71703	VARIABLE FUNDING CAP CO LLC CP	5.26000	03-23-07	50,000,000.00	49,817,361.11	0.00	BNY	LEHMAN
NTRD	CPD	02-26-07	71704	VARIABLE FUNDING CAP CO LLC CP	5.26000	03-16-07	25,000,000.00	24,934,250.00	0.00	BNY	LEHMAN
NTRD	CPD	02-26-07	71705	SHEFFIELD RECEIVABLES CORP CP	5.26000	03-08-07	50,000,000.00	49,926,944.44	0.00	BNY	CITGM
NTRD	CPD	02-27-07	71711	FALCON ASSET SEC CORP CP	5.26000	03-19-07	50,000,000.00	49,853,888.89	0.00	BNY	CITGM
NTRD	CPD	02-27-07	71712	CRC FUNDING LLC CP	5.25000	04-18-07	50,000,000.00	49,635,416.67	0.00	BNY	CITGM
NTRD	CPD	02-27-07	71713	CAFCO LLC CP	5.25000	04-12-07	50,000,000.00	49,679,166.67	0.00	BNY	JPM
NTRD	CPD	02-27-07	71714	JUPITER SECURITIZATION CORP CP	5.26000	03-26-07	50,000,000.00	49,802,750.00	0.00	BNY	JPM

Los Angeles County Treasurer
 Investment Transactions Journal
 Purchase Detail Report
 Group: Pooled Surplus Investments
 For the Period February 1, 2007 to February 28, 2007
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	02-27-07	71718	WELLS FARGO & CO CP	5.24000	03-15-07	50,000,000.00	49,883,555.56	0.00	BNY	WFI
NTRD	CPD	02-27-07	71719	WELLS FARGO & CO CP	5.24000	03-15-07	25,000,000.00	24,941,777.78	0.00	BNY	WFI
NTRD	CPD	02-27-07	71720	CAFCO LLC CP	5.24000	04-09-07	50,000,000.00	49,701,611.11	0.00	BNY	LOOP
NTRD	CPD	02-28-07	71724	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-21-07	50,000,000.00	49,846,583.33	0.00	BNY	JPM
NTRD	CPD	02-28-07	71725	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-21-07	30,000,000.00	29,907,950.00	0.00	BNY	JPM
NTRD	CPD	02-28-07	71726	JUPITER SECURITIZATION CORP CP	5.30000	03-01-07	25,000,000.00	24,996,319.44	0.00	BNY	BA
NTRD	CPD	02-28-07	71727	FALCON ASSET SEC CORP CP	5.25000	03-26-07	50,000,000.00	49,810,416.67	0.00	BNY	LOOP
NTRD	CPD	02-28-07	71728	VARIABLE FUNDING CAP CO LLC CP	5.24000	03-30-07	25,000,000.00	24,890,833.33	0.00	BNY	LOOP
NTRD	CPD	02-28-07	71735	CAFCO LLC CP	5.28000	03-06-07	48,000,000.00	47,957,760.00	0.00	BNY	CITGM
NTRD	CPD	02-28-07	71738	SHEFFIELD RECEIVABLES CORP CP	5.27000	03-19-07	50,000,000.00	49,860,930.56	0.00	BNY	CITGM
NTRD	CPD	02-28-07	71739	SHEFFIELD RECEIVABLES CORP CP	5.27000	03-19-07	20,000,000.00	19,944,372.22	0.00	BNY	CITGM
NTRD	CPD	02-28-07	71742	WELLS FARGO & CO CP	5.26000	03-01-07	50,000,000.00	49,992,694.44	0.00	BNY	WFI
NTRD	CPD	02-28-07	71743	WELLS FARGO & CO CP	5.26000	03-01-07	25,000,000.00	24,996,347.22	0.00	BNY	WFI
NTRD	CPD	02-28-07	71762	JUPITER SECURITIZATION CORP CP	5.30000	03-01-07	25,008,000.00	25,004,318.27	0.00	BNY	BA
CPD Total							3,299,937,000.00	3,285,960,412.49	0.00		
NTRD	CPI	02-01-07	71478	GE CAPITAL CORP CP	5.24000	02-02-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-01-07	71479	GE CAPITAL CORP CP	5.24000	02-02-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-01-07	71480	GE CAPITAL CORP CP	5.24000	02-02-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-01-07	71481	GE CAPITAL CORP CP	5.24000	02-02-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-01-07	71482	GE CAPITAL CORP CP	5.24000	02-02-07	24,035,000.00	24,035,000.00	0.00	BNY	GECC
NTRD	CPI	02-01-07	71476	GE CAPITAL CORP CP	5.24000	02-02-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-01-07	71477	GE CAPITAL CORP CP	5.24000	02-02-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-01-07	71470	AMERICAN GEN FINANCE CORP CP	5.24000	02-08-07	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02-02-07	71488	GE CAPITAL CORP CP	5.24000	02-05-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-02-07	71491	GE CAPITAL CORP CP	5.24000	02-05-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-02-07	71492	GE CAPITAL CORP CP	5.24000	02-05-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-02-07	71499	TOYOTA MOTOR CREDIT CORP CP	5.22000	02-05-07	35,000,000.00	35,000,000.00	0.00	BNY	TFS
NTRD	CPI	02-02-07	71497	GE CAPITAL CORP CP	5.24000	02-05-07	48,010,000.00	48,010,000.00	0.00	BNY	GECC
NTRD	CPI	02-02-07	71498	TOYOTA MOTOR CREDIT CORP CP	5.22000	02-05-07	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	02-02-07	71493	GE CAPITAL CORP CP	5.24000	02-05-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-02-07	71494	GE CAPITAL CORP CP	5.24000	02-05-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-02-07	71495	GE CAPITAL CORP CP	5.24000	02-05-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-02-07	71496	GE CAPITAL CORP CP	5.24000	02-05-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-02-07	71489	GE CAPITAL CORP CP	5.24000	02-05-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-02-07	71490	GE CAPITAL CORP CP	5.24000	02-05-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-05-07	71511	GE CAPITAL CORP CP	5.23000	02-06-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-05-07	71512	GE CAPITAL CORP CP	5.23000	02-06-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-05-07	71513	GE CAPITAL CORP CP	5.23000	02-06-07	29,553,000.00	29,553,000.00	0.00	BNY	GECC
NTRD	CPI	02-05-07	71505	GE CAPITAL CORP CP	5.23000	02-06-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-05-07	71506	GE CAPITAL CORP CP	5.23000	02-06-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period February 1, 2007 to February 28, 2007
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPI	02-05-07	71507	GE CAPITAL CORP CP	5.23000	02-06-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-05-07	71508	GE CAPITAL CORP CP	5.23000	02-06-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-05-07	71509	GE CAPITAL CORP CP	5.23000	02-06-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-05-07	71510	GE CAPITAL CORP CP	5.23000	02-06-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-06-07	71516	GE CAPITAL CORP CP	5.22000	02-07-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-06-07	71517	GE CAPITAL CORP CP	5.22000	02-07-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-06-07	71518	GE CAPITAL CORP CP	5.22000	02-07-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-06-07	71523	GE CAPITAL CORP CP	5.22000	02-07-07	34,020,000.00	34,020,000.00	0.00	BNY	GECC
NTRD	CPI	02-06-07	71519	GE CAPITAL CORP CP	5.22000	02-07-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-06-07	71520	GE CAPITAL CORP CP	5.22000	02-07-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-06-07	71521	GE CAPITAL CORP CP	5.22000	02-07-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-06-07	71522	GE CAPITAL CORP CP	5.22000	02-07-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-07-07	71530	GE CAPITAL CORP CP	5.21000	02-08-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-07-07	71531	GE CAPITAL CORP CP	5.21000	02-08-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-07-07	71532	GE CAPITAL CORP CP	5.21000	02-08-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-07-07	71533	GE CAPITAL CORP CP	5.21000	02-08-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-07-07	71534	GE CAPITAL CORP CP	5.21000	02-08-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-07-07	71535	GE CAPITAL CORP CP	5.21000	02-08-07	31,814,000.00	31,814,000.00	0.00	BNY	GECC
NTRD	CPI	02-08-07	71545	GE CAPITAL CORP CP	5.22000	02-09-07	42,608,000.00	42,608,000.00	0.00	BNY	GECC
NTRD	CPI	02-09-07	71549	AMEX CREDIT CORP CP	5.24000	03-01-07	10,000,000.00	10,000,000.00	0.00	BNY	AMEX
NTRD	CPI	02-09-07	71551	GE CAPITAL CORP CP	5.24000	02-12-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-09-07	71552	GE CAPITAL CORP CP	5.24000	02-12-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-09-07	71553	GE CAPITAL CORP CP	5.24000	02-12-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-09-07	71554	GE CAPITAL CORP CP	5.24000	02-12-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-09-07	71555	GE CAPITAL CORP CP	5.24000	02-12-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-09-07	71556	GE CAPITAL CORP CP	5.24000	02-12-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-09-07	71557	GE CAPITAL CORP CP	5.24000	02-12-07	21,850,000.00	21,850,000.00	0.00	BNY	GECC
NTRD	CPI	02-09-07	71558	AMEX CREDIT CORP CP	5.24000	03-16-07	1,722,000.00	1,722,000.00	0.00	BNY	AMEX
NTRD	CPI	02-12-07	71561	GE CAPITAL CORP CP	5.23000	02-13-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-12-07	71572	GE CAPITAL CORP CP	5.23000	02-13-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-12-07	71573	GE CAPITAL CORP CP	5.23000	02-13-07	31,534,000.00	31,534,000.00	0.00	BNY	GECC
NTRD	CPI	02-12-07	71566	GE CAPITAL CORP CP	5.23000	02-13-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-12-07	71562	GE CAPITAL CORP CP	5.23000	02-13-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-12-07	71563	GE CAPITAL CORP CP	5.23000	02-13-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-12-07	71564	GE CAPITAL CORP CP	5.23000	02-13-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-12-07	71565	GE CAPITAL CORP CP	5.23000	02-13-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-13-07	71589	GE CAPITAL CORP CP	5.23000	02-14-07	8,271,000.00	8,271,000.00	0.00	BNY	GECC
NTRD	CPI	02-14-07	71607	AMEX CREDIT CORP CP	5.24000	03-20-07	7,650,000.00	7,650,000.00	0.00	BNY	AMEX
NTRD	CPI	02-15-07	71622	GE CAPITAL CORP CP	5.31000	02-16-07	28,314,000.00	28,314,000.00	0.00	BNY	GECC
NTRD	CPI	02-15-07	71616	GE CAPITAL CORP CP	5.31000	02-16-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-15-07	71617	GE CAPITAL CORP CP	5.31000	02-16-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period February 1, 2007 to February 28, 2007
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPI	02-15-07	71618	GE CAPITAL CORP CP	5.31000	02-16-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-15-07	71619	GE CAPITAL CORP CP	5.31000	02-16-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-15-07	71620	GE CAPITAL CORP CP	5.31000	02-16-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-15-07	71621	GE CAPITAL CORP CP	5.31000	02-16-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-16-07	71629	GE CAPITAL CORP CP	5.23000	02-20-07	18,206,000.00	18,206,000.00	0.00	BNY	GECC
NTRD	CPI	02-20-07	71649	GE CAPITAL CORP CP	5.27000	02-21-07	30,804,000.00	30,804,000.00	0.00	BNY	GECC
NTRD	CPI	02-20-07	71647	GE CAPITAL CORP CP	5.27000	02-21-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-20-07	71648	GE CAPITAL CORP CP	5.27000	02-21-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-21-07	71661	GE CAPITAL CORP CP	5.25000	02-22-07	21,305,000.00	21,305,000.00	0.00	BNY	GECC
NTRD	CPI	02-21-07	71659	GE CAPITAL CORP CP	5.25000	02-22-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-21-07	71660	GE CAPITAL CORP CP	5.25000	02-22-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-22-07	71681	GE CAPITAL CORP CP	5.23000	02-23-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-22-07	71682	GE CAPITAL CORP CP	5.23000	02-23-07	49,789,000.00	49,789,000.00	0.00	BNY	GECC
NTRD	CPI	02-22-07	71680	GE CAPITAL CORP CP	5.23000	02-23-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-23-07	71696	GE CAPITAL CORP CP	5.22000	02-26-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-23-07	71697	GE CAPITAL CORP CP	5.22000	02-26-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-23-07	71700	GE CAPITAL CORP CP	5.22000	02-26-07	19,400,000.00	19,400,000.00	0.00	BNY	GECC
NTRD	CPI	02-23-07	71698	GE CAPITAL CORP CP	5.22000	02-26-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-23-07	71699	GE CAPITAL CORP CP	5.22000	02-26-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-26-07	71706	GE CAPITAL CORP CP	5.25000	02-27-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-26-07	71707	GE CAPITAL CORP CP	5.25000	02-27-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-26-07	71708	GE CAPITAL CORP CP	5.25000	02-27-07	33,641,000.00	33,641,000.00	0.00	BNY	GECC
NTRD	CPI	02-27-07	71721	GE CAPITAL CORP CP	5.27000	02-28-07	22,578,000.00	22,578,000.00	0.00	BNY	GECC
NTRD	CPI	02-28-07	71729	GE CAPITAL CORP CP	5.29000	03-01-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-28-07	71730	GE CAPITAL CORP CP	5.29000	03-01-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-28-07	71723	CHEVRON FDG CORP CP	5.23000	03-07-07	50,000,000.00	50,000,000.00	0.00	BNY	CHEVRON
NTRD	CPI	02-28-07	71747	GE CAPITAL CORP CP	5.29000	03-01-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-28-07	71748	GE CAPITAL CORP CP	5.29000	03-01-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-28-07	71749	GE CAPITAL CORP CP	5.29000	03-01-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-28-07	71750	GE CAPITAL CORP CP	5.29000	03-01-07	36,111,000.00	36,111,000.00	0.00	BNY	GECC
NTRD	CPI	02-28-07	71737	TOYOTA MOTOR CREDIT CORP CP	5.23000	03-15-07	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	02-28-07	71736	TOYOTA MOTOR CREDIT CORP CP	5.23000	03-15-07	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	02-28-07	71731	GE CAPITAL CORP CP	5.29000	03-01-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-28-07	71732	GE CAPITAL CORP CP	5.29000	03-01-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-28-07	71733	GE CAPITAL CORP CP	5.29000	03-01-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02-28-07	71734	GE CAPITAL CORP CP	5.29000	03-01-07	50,000,000.00	50,000,000.00	0.00	BNY	GECC
CPI Total							<u>4,586,215,000.00</u>	<u>4,586,215,000.00</u>	<u>0.00</u>		
NTRD	CTDM	02-28-07	71773	CAL TRUST STA	0.00000	12-31-07	41,651.81	41,651.81	0.00	TTC	WACH
CTDM Total							<u>41,651.81</u>	<u>41,651.81</u>	<u>0.00</u>		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period February 1, 2007 to February 28, 2007
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	FCDN	02-28-07	71744	FFCB D/N	5.18000	03-28-07	50,000,000.00	49,798,555.56	0.00	BNY	MIZO
NTRD	FCDN	02-28-07	71745	FFCB D/N	5.18000	03-28-07	50,000,000.00	49,798,555.56	0.00	BNY	MIZO
NTRD	FCDN	02-28-07	71746	FFCB D/N	5.18000	03-28-07	8,000,000.00	7,967,768.89	0.00	BNY	MIZO
FCDN Total							108,000,000.00	107,564,880.01	0.00		
NTRD	FFCB	02-01-07	71301	FFCB (CALLABLE)	5.41000	02-01-12	25,000,000.00	25,000,000.00	0.00	BNY	JPM
NTRD	FFCB	02-13-07	71466	FFCB (CALLABLE)	5.30000	02-13-09	25,000,000.00	25,000,000.00	0.00	BNY	MORCO
NTRD	FFCB	02-13-07	71467	FFCB (CALLABLE)	5.30000	02-13-09	25,000,000.00	25,000,000.00	0.00	BNY	JPM
NTRD	FFCB	02-13-07	71468	FFCB (CALLABLE)	5.30000	02-13-09	25,000,000.00	25,000,000.00	0.00	BNY	LOOP
NTRD	FFCB	02-13-07	71469	FFCB (CALLABLE)	5.30000	02-13-09	25,000,000.00	25,000,000.00	0.00	BNY	MS
FFCB Total							125,000,000.00	125,000,000.00	0.00		
NTRD	FHLB	02-05-07	71408	FHLB (CALLABLE)	5.35000	02-05-09	10,000,000.00	10,000,000.00	0.00	BNY	MFR
NTRD	FHLB	02-05-07	71407	FHLB (CALLABLE)	5.35000	02-05-09	25,000,000.00	25,000,000.00	0.00	BNY	BCI
NTRD	FHLB	02-15-07	71525	FHLB (CALLABLE)	5.30000	02-15-08	48,000,000.00	48,000,000.00	0.00	BNY	CSFB
NTRD	FHLB	02-27-07	71594	FHLB (CALLABLE)	5.40000	02-25-08	18,000,000.00	18,000,000.00	0.00	BNY	GS
FHLB Total							101,000,000.00	101,000,000.00	0.00		
NTRD	FHLM	02-06-07	71393	FHLMC (CALLABLE)	5.35000	02-06-09	25,000,000.00	24,992,750.00	0.00	BNY	WFI
NTRD	FHLM	02-14-07	71560	FHLMC (CALLABLE)	5.30000	08-14-08	25,000,000.00	25,000,000.00	0.00	BNY	MORCO
NTRD	FHLM	02-14-07	71559	FHLMC (CALLABLE)	5.30000	08-14-08	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	FHLM	02-22-07	71592	FHLMC (CALLABLE)	5.30000	08-22-08	25,000,000.00	25,000,000.00	0.00	BNY	BA
NTRD	FHLM	02-22-07	71593	FHLMC (CALLABLE)	5.30000	08-22-08	25,000,000.00	25,000,000.00	0.00	BNY	HSBC
NTRD	FHLM	02-22-07	71611	FHLMC (CALLABLE)	5.35000	08-22-08	25,000,000.00	25,000,000.00	0.00	BNY	GCM
FHLM Total							150,000,000.00	149,992,750.00	0.00		
NTRD	FRCDQ2	02-28-07	71710	BK OF NOVA SCOTIA FRCD	5.29000	08-29-08	50,000,000.00	50,000,000.00	0.00	BNY	MFR
FRCDQ2 Total							50,000,000.00	50,000,000.00	0.00		
NTRD	NCD1	02-08-07	71539	CHASE BK USA NA CD	5.26000	03-15-07	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	NCD1	02-08-07	71524	CITIBANK NA CD	5.31000	05-08-07	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
NCD1 Total							100,000,000.00	100,000,000.00	0.00		
NTRD	REPO	02-08-07	71540	REPO FHLMC 6.25 03-15-12	5.23000	02-09-07	50,368,000.00	50,368,000.00	0.00	BNY	MLCO
NTRD	REPO	02-08-07	71541	REPO FHLMC 3.25 03-14-08	5.23000	02-09-07	48,652,000.00	48,652,000.00	0.00	BNY	MLCO
NTRD	REPO	02-08-07	71544	REPO FNMA 5.00 02-27-08	5.23000	02-09-07	4,533,000.00	4,533,000.00	0.00	BNY	MLCO
NTRD	REPO	02-08-07	71542	REPO FNMA 2.75 06-30-08	5.23000	02-09-07	47,611,000.00	47,611,000.00	0.00	BNY	MLCO
NTRD	REPO	02-08-07	71543	REPO FNMA 6.00 03-28-25	5.23000	02-09-07	48,836,000.00	48,836,000.00	0.00	BNY	MLCO
NTRD	REPO	02-13-07	71586	REPO FHLB 4.35 05-04-10	5.24000	02-14-07	48,469,000.00	48,469,000.00	0.00	BNY	MLCO
NTRD	REPO	02-13-07	71587	REPO FHLB 3.70 07-28-09	5.24000	02-14-07	9,740,000.00	9,740,000.00	0.00	BNY	MLCO
NTRD	REPO	02-13-07	71580	REPO FHLMC 3.25 03-14-08	5.24000	02-14-07	48,652,000.00	48,652,000.00	0.00	BNY	MLCO

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period February 1, 2007 to February 28, 2007
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	REPO	02-13-07	71581	REPO FNMA 5.18 04-18-08	5.24000	02-14-07	49,755,000.00	49,755,000.00	0.00	BNY	MLCO
NTRD	REPO	02-13-07	71582	REPO FNMA 2.75 06-30-08	5.24000	02-14-07	47,550,000.00	47,550,000.00	0.00	BNY	MLCO
NTRD	REPO	02-13-07	71583	REPO FNMA 5.00 07-25-08	5.24000	02-14-07	49,081,000.00	49,081,000.00	0.00	BNY	MLCO
NTRD	REPO	02-13-07	71584	REPO FNMA 6.00 03-28-25	5.24000	02-14-07	48,652,000.00	48,652,000.00	0.00	BNY	MLCO
NTRD	REPO	02-13-07	71585	REPO FNMA 5.95 08-10-20	5.24000	02-14-07	48,101,000.00	48,101,000.00	0.00	BNY	MLCO
NTRD	REPO	02-14-07	71606	REPO FNMA 5.95 08-10-20	5.26000	02-15-07	3,430,000.00	3,430,000.00	0.00	BNY	MLCO
NTRD	REPO	02-14-07	71603	REPO FHLMC 3.25 03-14-08	5.26000	02-15-07	48,652,000.00	48,652,000.00	0.00	BNY	MLCO
NTRD	REPO	02-14-07	71604	REPO FNMA 2.75 06-30-08	5.26000	02-15-07	47,550,000.00	47,550,000.00	0.00	BNY	MLCO
NTRD	REPO	02-14-07	71605	REPO FHLMC 6.25 03-05-12	5.26000	02-15-07	50,368,000.00	50,368,000.00	0.00	BNY	MLCO
NTRD	REPO	02-16-07	71636	REPO FNMA 7.125 06-15-10	5.26000	02-20-07	7,352,000.00	7,352,000.00	0.00	BNY	MLCO
NTRD	REPO	02-16-07	71634	REPO FNMA 5.125 01-02-14	5.26000	02-20-07	49,204,000.00	49,204,000.00	0.00	BNY	MLCO
NTRD	REPO	02-16-07	71635	REPO FNMA 5.125 01-02-14	5.26000	02-20-07	49,203,000.00	49,203,000.00	0.00	BNY	MLCO
NTRD	REPO	02-16-07	71630	REPO FNMA 4.625 05-01-13	5.26000	02-20-07	48,346,000.00	48,346,000.00	0.00	BNY	MLCO
NTRD	REPO	02-16-07	71631	REPO FNMA 4.625 05-01-13	5.26000	02-20-07	48,346,000.00	48,346,000.00	0.00	BNY	MLCO
NTRD	REPO	02-16-07	71632	REPO FNMA 4.625 05-01-13	5.26000	02-20-07	48,345,000.00	48,345,000.00	0.00	BNY	MLCO
NTRD	REPO	02-16-07	71633	REPO FNMA 5.125 01-02-14	5.26000	02-20-07	49,204,000.00	49,204,000.00	0.00	BNY	MLCO
NTRD	REPO	02-22-07	71677	REPO FNMA 3.94 01-14-09	5.24000	02-23-07	48,772,000.00	48,772,000.00	0.00	BNY	BA
NTRD	REPO	02-22-07	71678	REPO FNMA 3.94 01-14-09	5.24000	02-23-07	2,590,000.00	2,590,000.00	0.00	BNY	BA
NTRD	REPO	02-22-07	71673	REPO FHLB 5.25 03-13-09	5.24000	02-23-07	50,409,000.00	50,409,000.00	0.00	BNY	BA
NTRD	REPO	02-22-07	71674	REPO FHLB 5.30 07-17-08	5.24000	02-23-07	49,273,000.00	49,273,000.00	0.00	BNY	BA
NTRD	REPO	02-22-07	71675	REPO FHLB 5.30 07-17-08	5.24000	02-23-07	49,273,000.00	49,273,000.00	0.00	BNY	BA
NTRD	REPO	02-22-07	71676	REPO FHLB 5.30 07-17-08	5.24000	02-23-07	49,274,000.00	49,274,000.00	0.00	BNY	BA
NTRD	REPO	02-22-07	71672	REPO FHLB 5.25 03-13-09	5.24000	02-23-07	50,409,000.00	50,409,000.00	0.00	BNY	BA
NTRD	REPO	02-28-07	71751	REPO FHLB 4.885 03-05-07	5.28000	03-01-07	49,143,000.00	49,143,000.00	0.00	BNY	MLCO
NTRD	REPO	02-28-07	71752	REPO FHLB 4.50 05-21-07	5.28000	03-01-07	49,572,000.00	49,572,000.00	0.00	BNY	MLCO
NTRD	REPO	02-28-07	71753	REPO FNMA 4.84 06-22-07	5.28000	03-01-07	49,326,000.00	49,326,000.00	0.00	BNY	MLCO
NTRD	REPO	02-28-07	71754	REPO FNMA 4.84 06-22-07	5.28000	03-01-07	49,326,000.00	49,326,000.00	0.00	BNY	MLCO
NTRD	REPO	02-28-07	71761	REPO FNMA 5.20 11-20-09	5.28000	03-01-07	6,919,000.00	6,919,000.00	0.00	BNY	MLCO
NTRD	REPO	02-28-07	71759	REPO FNMA 3.75 09-15-08	5.28000	03-01-07	48,959,000.00	48,959,000.00	0.00	BNY	MLCO
NTRD	REPO	02-28-07	71760	REPO FNMA 5.40 04-13-09	5.28000	03-01-07	50,000,000.00	50,000,000.00	0.00	BNY	MLCO
NTRD	REPO	02-28-07	71755	REPO FNMA 4.875 04-10-08	5.28000	03-01-07	49,878,000.00	49,878,000.00	0.00	BNY	MLCO
NTRD	REPO	02-28-07	71756	REPO FNMA 3.75 09-15-08	5.28000	03-01-07	48,959,000.00	48,959,000.00	0.00	BNY	MLCO
NTRD	REPO	02-28-07	71757	REPO FNMA 3.75 09-15-08	5.28000	03-01-07	48,959,000.00	48,959,000.00	0.00	BNY	MLCO
NTRD	REPO	02-28-07	71758	REPO FNMA 3.75 09-15-08	5.28000	03-01-07	48,959,000.00	48,959,000.00	0.00	BNY	MLCO
REPO Total							1,800,000,000.00	1,800,000,000.00	0.00		
NTRD	YANK1	02-05-07	71504	SVENSKA HANDELSBANKEN NY CD	5.29000	04-06-07	50,000,000.00	50,000,826.06	0.00	BNY	MFR
NTRD	YANK1	02-06-07	71514	LLOYDS TSB BK PLC NY CD	5.28000	03-16-07	50,000,000.00	50,000,484.29	7,333.33	BNY	INGF
NTRD	YANK1	02-09-07	71550	UBS AG STAMFORD CD	5.28000	03-30-07	50,000,000.00	50,000,000.00	0.00	BNY	PREBON
NTRD	YANK1	02-13-07	71579	SOCIETE GENERALE NY CD	5.29000	04-20-07	50,000,000.00	50,000,907.88	0.00	BNY	MFR
NTRD	YANK1	02-13-07	71588	UBS AG STAMFORD CT CD	5.29000	04-20-07	50,000,000.00	50,000,000.00	0.00	BNY	UBSWAR

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period February 1, 2007 to February 28, 2007
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	02-14-07	71602	BK OF MONTREAL CHICAGO CD	5.28000	04-20-07	50,000,000.00	50,000,894.27	0.00	BNY	MFR
NTRD	YANK1	02-15-07	71590	RABOBANK NEDERLAND NV NY CD	5.28000	04-20-07	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	02-15-07	71591	RABOBANK NEDERLAND NV NY CD	5.28000	04-20-07	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	02-16-07	71628	CREDIT SUISSE NY CD	5.27500	03-16-07	50,000,000.00	50,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	02-20-07	71644	BK OF MONTREAL CHICAGO CD	5.28000	04-23-07	50,000,000.00	50,000,853.37	0.00	BNY	MFR
NTRD	YANK1	02-20-07	71645	ROYAL BK OF SCOTLAND PLC NY CD	5.28000	04-23-07	50,000,000.00	50,000,000.00	0.00	BNY	GCM
NTRD	YANK1	02-20-07	71646	BNP PARIBAS SF CD	5.29000	05-21-07	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	02-20-07	71640	CREDIT SUISSE NY CD	5.27500	03-20-07	50,000,000.00	50,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	02-20-07	71639	LLOYDS TSB BK PLC NY CD	5.28000	04-02-07	50,000,000.00	50,000,566.05	0.00	BNY	INGF
NTRD	YANK1	02-22-07	71667	BK OF MONTREAL CHICAGO CD	5.27000	03-22-07	50,000,000.00	50,000,000.00	0.00	BNY	PREBON
NTRD	YANK1	02-22-07	71668	LLOYDS TSB BK PLC NY CD	5.28000	04-20-07	50,000,000.00	50,000,785.12	0.00	BNY	MFR
NTRD	YANK1	02-22-07	71679	UBS AG STAMFORD CT CD	5.28000	04-02-07	50,000,000.00	50,000,538.59	0.00	BNY	MFR
NTRD	YANK1	02-23-07	71694	BK OF MONTREAL CHICAGO CD	5.28500	04-24-07	50,000,000.00	50,000,826.07	0.00	BNY	MFR
NTRD	YANK1	02-23-07	71695	DEUTSCHE BK AG NY CD	5.28000	04-20-07	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	02-23-07	71692	BNP PARIBAS SF CD	5.27000	03-13-07	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	02-23-07	71693	BNP PARIBAS SF CD	5.27000	03-16-07	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	02-27-07	71715	RABOBANK NEDERLAND NV NY CD	5.28000	04-02-07	50,000,000.00	50,000,215.65	51,333.33	BNY	INGF
NTRD	YANK1	02-27-07	71716	RABOBANK NEDERLAND NV NY CD	5.28000	04-02-07	50,000,000.00	50,000,215.65	51,333.33	BNY	INGF
NTRD	YANK1	02-27-07	71717	LLOYDS TSB BK PLC NY CD	5.28000	04-03-07	50,000,000.00	50,000,483.63	0.00	BNY	MFR
NTRD	YANK1	02-28-07	71709	CIBC NY CD	5.28000	03-29-07	50,000,000.00	50,000,000.00	0.00	BNY	LOOP
NTRD	YANK1	02-28-07	71684	CIBC NY CD	5.28000	03-29-07	50,000,000.00	50,000,000.00	0.00	BNY	PREBON
NTRD	YANK1	02-28-07	71685	CIBC NY CD	5.28000	03-29-07	25,000,000.00	25,000,000.00	0.00	BNY	PREBON
NTRD	YANK1	02-28-07	71741	DEUTSCHE BK AG NY CD	5.28500	03-30-07	50,000,000.00	50,000,461.79	36,701.39	BNY	INGF
NTRD	YANK1	02-28-07	71740	BK OF MONTREAL CHICAGO CD	5.28000	03-30-07	50,000,000.00	50,000,414.84	0.00	BNY	MFR
YANK1 Total							<u>1,425,000,000.00</u>	<u>1,425,008,473.26</u>	<u>146,701.38</u>		
PSI-NTRD Total							<u>11,845,193,651.81</u>	<u>11,830,783,167.57</u>	<u>146,701.38</u>		

Los Angeles County Treasurer
 Investment Transactions Journal
 Purchase Detail Report
 Group: Specific Purpose Investments
 For the Period February 1, 2007 to February 28, 2007
 Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
BLPSI	STRP	02-15-07	71612	US TREASURY STRIPS	0.00000	02-15-08	500,000.00	475,905.00	0.00	BNY	BA
	STRP Total						500,000.00	475,905.00	0.00		
BLPSI	TBIL	02-22-07	71650	UST BILL	5.03500	05-24-07	500,000.00	493,636.32	0.00	BNY	BA
	TBIL Total						500,000.00	493,636.32	0.00		
BLPSI Total							1,000,000.00	969,541.32	0.00		
F5LA	BNOT	02-02-07	71486	BK OFAMERICA NA BK NOTE	5.33000	08-02-07	34,000,000.00	34,000,000.00	0.00	BNY	BA
	BNOT Total						34,000,000.00	34,000,000.00	0.00		
F5LA	CPD	02-02-07	71484	TOYOTA MOTOR CREDIT CORP	5.19000	08-02-07	34,000,000.00	33,112,798.33	0.00	BNY	TFS
	CPD Total						34,000,000.00	33,112,798.33	0.00		
F5LA	CPI	02-02-07	71483	GE CAPITAL CORP CP	5.20000	08-01-07	34,000,000.00	34,000,000.00	0.00	BNY	GECC
	CPI Total						34,000,000.00	34,000,000.00	0.00		
F5LA	FFCB	02-02-07	71487	FFCB	5.12500	01-18-08	751,000.00	750,460.78	1,496.78	BNY	MFR
F5LA	FFCB	02-07-07	71485	FFCB	5.20000	02-07-08	16,249,000.00	16,253,143.50	0.00	BNY	MFR
	FFCB Total						17,000,000.00	17,003,604.28	1,496.78		
F5LA	FHLB	02-16-07	71610	FHLB (CALLABLE)	5.25000	02-15-08	15,000,000.00	15,000,000.00	0.00	BNY	LEHMAN
	FHLB Total						15,000,000.00	15,000,000.00	0.00		
F5LA	FHLM	02-15-07	71608	FHLMC (CALLABLE)	5.25000	02-15-08	50,000,000.00	50,000,000.00	0.00	BNY	LEHMAN
	FHLM Total						50,000,000.00	50,000,000.00	0.00		
F5LA Total							184,000,000.00	183,116,402.61	1,496.78		
LACOE	GIC5	02-01-07	69552	IXIS FDG - BEVERLY HILLS USD	5.38700	06-27-07	2,418,039.21	2,418,039.21	0.00	TTC	IXIS
	GIC5 Total						2,418,039.21	2,418,039.21	0.00		
LACOE Total							2,418,039.21	2,418,039.21	0.00		
LAUSD1	GIC5	02-28-07	71722	CITIGROUP FIN PROD GIC 06-07	5.06500	11-29-07	122,500,000.00	122,500,000.00	0.00	TTC	CFPI
	GIC5 Total						122,500,000.00	122,500,000.00	0.00		
LAUSD1 Total							122,500,000.00	122,500,000.00	0.00		
SPI Total							309,918,039.21	309,003,983.14	1,496.78		

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Pooled Surplus Investments
For the Period February 1, 2007 to February 28, 2007
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
02-08-07	NTRD	69725	WELLS FARGO BK NOTE (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	693,750.00	25,693,750.00	0.00
BANK NOTE Total						25,000,000.00	25,000,000.00	693,750.00	25,693,750.00	0.00
02-15-07	NTRD	68008	FHLB (CALLABLE) 5.25	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
02-28-07	NTRD	69954	FHLB 5.50 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	-4,531.12
FHLB Total						50,000,000.00	50,000,000.00	0.00	50,000,000.00	-4,531.12
02-20-07	NTRD	70664	FHLMC 5.355 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	334,687.50	25,334,687.50	0.00
02-21-07	NTRD	70665	FHLMC 5.35 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	334,375.00	25,334,375.00	0.00
02-21-07	NTRD	70666	FHLMC 5.35 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	334,375.00	25,334,375.00	0.00
FHLMC Total						75,000,000.00	75,000,000.00	1,003,437.50	76,003,437.50	0.00
02-01-07	NTRD	5058	FHLMC PARTICIPATION CERT	Call	99.93750	5,199.30	5,196.05	0.00	5,196.05	-3.05
FHLMC PARTICIPATION CERT Total						5,199.30	5,196.05	0.00	5,196.05	-3.05
02-09-07	NTRD	67849	FHLB (CALLABLE) MCSA	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
02-15-07	NTRD	67882	FHLB (CALLABLE) MCSA	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
02-16-07	NTRD	67896	FHLB (CALLABLE) MCSA	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
MCSA Total						100,000,000.00	100,000,000.00	0.00	100,000,000.00	0.00
PSI-NTRD Total						250,005,199.30	250,005,196.05	1,697,187.50	251,702,383.55	-4,534.17

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Specific Purpose Investments
For the Period February 1, 2007 to February 28, 2007
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
02-01-07	GF	3187	FLYING TRIANGLE LOAN	Call	100.0000	389.95	389.95	224.05	614.00	0.00
02-01-07	GF	17795	FLYING TRIANGLE 1ST	Call	100.0000	508.06	508.06	261.55	769.61	0.00
02-02-07	GF	3463	FLYING TRIANGLE LOAN	Call	100.0000	1,569.15	1,569.15	806.55	2,375.70	0.00
02-05-07	GF	14004	FLYING TRIANGLE 1ST	Call	100.0000	565.04	565.04	184.15	749.19	0.00
02-12-07	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	790.50	790.50	658.71	1,449.21	0.00
02-15-07	GF	15858	FLYING TRIANGLE 1ST	Call	100.0000	365.37	365.37	142.36	507.73	0.00
02-15-07	GF	16864	FLYING TRIANGLE 1ST	Call	100.0000	945.79	945.79	396.28	1,342.07	0.00
FLYING TRIANGLE Total						5,133.86	5,133.86	2,673.65	7,807.51	0.00
GF-Total						5,133.86	5,133.86	2,673.65	7,807.51	0.00
02-15-07	SANIT	68043	TRINITY FDG CO LLC GIC	Withdrawal	100.0000	1,588,738.11	1,588,738.11	0.00	1,588,738.11	0.00
						1,588,738.11	1,588,738.11	0.00	1,588,738.11	0.00
SPI Total						1,593,871.97	1,593,871.97	2,673.65	1,596,545.62	0.00

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of February 28, 2007
Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	3,998,563,066.06	3,995,499,781.75	(3,063,284.31)	243,001,344.39	242,919,597.70	(81,746.69)
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	4,558,531,051.40	4,556,643,248.44	(1,887,802.96)	72,245,143.33	72,248,095.40	2,952.07
Governments	1,181,070,259.56	1,181,726,700.00	656,440.44	367,435,428.78	367,635,754.51	200,325.73
Agencies	8,634,444,768.46	8,631,015,837.74	(3,428,930.72)	345,436,870.34	346,130,868.92	693,998.58
Municipals	20,000,000.00	20,000,000.00	0.00	5,410,000.00	5,410,000.00	0.00
Corp. & Deposit Notes	700,355,716.87	700,304,614.00	(51,102.87)	34,791,254.51	34,795,267.89	4,013.38
Repurchase Agreements	500,000,000.00	500,000,000.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	10,440,191.17	10,440,191.17	0.00	523,821,107.70	523,821,107.70	0.00
TOTAL	<u>\$19,603,405,053.52</u>	<u>\$19,595,630,373.10</u>	<u>(\$7,774,680.42)</u>	<u>\$1,592,141,149.05</u>	<u>\$1,592,960,692.12</u>	<u>\$819,543.07</u>

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Bank of New York Trust Company N.A. (BNY) month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not subject to market pricing by BNY. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.10% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of 02/28/2007
Attachment IXa

Security ID	Security Description	Calculated Market Price
71193	BK OF AMERICA NA BK NOTE	99.99767408
70418	BK OF AMERICA NA BK NOTE	99.99295774
71655	BK OF AMERICA NA BK NOTE	99.99853397
71437	BK OF AMERICA NA BK NOTE	99.99872970
71473	PARK AVE RECEIVABLES CO LLC CP	99.97083333
71474	PARK AVE RECEIVABLES CO LLC CP	99.97083333
71527	PARK AVE RECEIVABLES CO LLC CP	99.88266667
71528	PARK AVE RECEIVABLES CO LLC CP	99.88266667
71569	PARK AVE RECEIVABLES CO LLC CP	99.78041667
71625	PARK AVE RECEIVABLES CO LLC CP	99.78041667
71570	PARK AVE RECEIVABLES CO LLC CP	99.78041667
71614	PARK AVE RECEIVABLES CO LLC CP	99.78041667
71515	PARK AVE RECEIVABLES CO LLC CP	99.76577778
71654	PARK AVE RECEIVABLES CO LLC CP	99.69258333
71576	PARK AVE RECEIVABLES CO LLC CP	99.66330556
71702	PARK AVE RECEIVABLES CO LLC CP	99.60475000
71549	AMEX CREDIT CORP CP	99.99997427
71558	AMEX CREDIT CORP CP	99.99943230
71453	TOYOTA MOTOR CREDIT CORP CP	99.99965622
71607	AMEX CREDIT CORP CP	99.99918397
71397	ABN AMRO BK NV CHICAGO CD	100.19680821
71396	ABN AMRO BK NV CHICAGO CD	100.19680821
70894	ROYAL BK OF CANADA NY CD	99.8682271
71265	ROYAL BK OF CANADA NY CD	100.0169023
71486	BK OF AMERICA NA BK NOTE	100.0082663
71483	GE CAPITAL CORP CP	100.0602053
70058	RABOBANK NEDERLAND NY CD	99.1543928
71220	GE CAPITAL SERVICES INC CP	100.0248698

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2007
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	69245	LACCAL BANS	5.55700	06-30-08	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	69880	LACCAL BANS	5.55700	06-30-09	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	70622	LACCAL BANS	5.55700	06-30-09	5,000,000.00	5,000,000.00	5,000,000.00
BAN Total							<u>20,000,000.00</u>	<u>20,000,000.00</u>	<u>20,000,000.00</u>
PSI	NTRD	BNOT	70418	BK OF AMERICA NA BK NOTE	5.33000	04-17-07	50,000,000.00	50,000,000.00	49,996,478.50
PSI	NTRD	BNOT	71192	BK OF AMERICA NA BK NOTE	5.28000	03-05-07	50,000,000.00	50,000,000.00	49,999,775.00
PSI	NTRD	BNOT	71193	BK OF AMERICA NA BK NOTE	5.30000	04-06-07	25,000,000.00	25,000,000.00	24,999,418.50
PSI	NTRD	BNOT	71437	BK OF AMERICA NA BK NOTE	5.30000	04-30-07	50,000,000.00	50,000,000.00	49,999,364.50
PSI	NTRD	BNOT	71655	BK OF AMERICA NA BK NOTE	5.28000	04-20-07	50,000,000.00	50,000,000.00	49,999,267.00
BNOT Total							<u>225,000,000.00</u>	<u>225,000,000.00</u>	<u>224,994,303.50</u>
PSI	NTRD	CNFL	64115	CITIGROUP GLOBAL MKTS FRN	5.43063	03-16-07	10,350,000.00	10,350,233.80	10,350,310.50
PSI	NTRD	CNFL	64392	CITIGROUP GLOBAL MKTS FRN	5.41000	08-06-07	40,000,000.00	40,004,170.19	40,021,200.00
PSI	NTRD	CNFL	64476	TOYOTA MOTOR CREDIT CORP FRN	5.33500	03-22-07	25,000,000.00	25,000,000.00	25,000,750.00
PSI	NTRD	CNFL	64496	ROYAL BK OF SCOTLAND PLC FRN	5.36375	03-30-07	50,000,000.00	50,000,000.00	50,003,000.00
PSI	NTRD	CNFL	67073	TOYOTA MOTOR CREDIT CORP FRN	5.31000	05-22-07	25,000,000.00	25,000,000.00	25,003,750.00
PSI	NTRD	CNFL	69509	ROYAL BK OF SCOTLAND PLC FRN	5.36375	03-30-07	30,000,000.00	30,000,990.93	30,001,800.00
PSI	NTRD	CNFL	71076	CITIGROUP INC FRN	5.39250	12-28-09	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	CNFL	71226	TOYOTA MOTOR CREDIT CORP FRN	5.45000	01-14-08	40,000,000.00	40,000,000.00	40,000,000.00
CNFL Total							<u>270,350,000.00</u>	<u>270,355,394.92</u>	<u>270,380,310.50</u>
PSI	NTRD	CNFS	71683	TOYOTA MOTOR CREDIT CORP FRN	5.48500	02-27-08	25,000,000.00	25,000,000.00	24,997,500.00
CNFS Total							<u>25,000,000.00</u>	<u>25,000,000.00</u>	<u>24,997,500.00</u>
PSI	NTRD	CNFX	66969	CITIGROUP INC NOTE	5.00000	03-06-07	10,000,000.00	10,000,321.95	9,999,900.00
PSI	NTRD	CNFX	68471	TOYOTA MOTOR CREDIT CORP MTN	5.11000	03-30-07	25,000,000.00	25,000,000.00	25,003,250.00
PSI	NTRD	CNFX	68649	TOYOTA MOTOR CREDIT CORP MTN	5.45000	04-20-09	20,000,000.00	20,000,000.00	19,969,600.00
PSI	NTRD	CNFX	71236	TOYOTA MOTOR CREDIT CORP MTN	5.25000	01-17-08	50,000,000.00	50,000,000.00	49,964,000.00
PSI	NTRD	CNFX	71574	TOYOTA MOTOR CREDIT CORP MTN	5.33000	02-15-08	25,000,000.00	25,000,000.00	24,991,250.00
CNFX Total							<u>130,000,000.00</u>	<u>130,000,321.95</u>	<u>129,928,000.00</u>
PSI	NTRD	CPD	70959	ING AMERICA INS HLDGS INC CP	5.23000	03-12-07	26,500,000.00	26,457,651.53	26,441,501.25
PSI	NTRD	CPD	71000	MORGAN STANLEY CP	5.17500	06-11-07	50,000,000.00	49,266,875.00	49,233,440.00
PSI	NTRD	CPD	71172	HSBC USA INC CP	5.23000	04-02-07	50,000,000.00	49,767,555.56	49,743,060.00
PSI	NTRD	CPD	71229	CRC FUNDING LLC CP	5.24000	03-07-07	50,000,000.00	49,956,333.33	49,926,080.00
PSI	NTRD	CPD	71230	CITIGROUP FUNDING INC CP	5.25000	03-09-07	50,000,000.00	49,941,666.67	49,911,500.00
PSI	NTRD	CPD	71291	ING AMERICA INS HLDGS INC CP	5.23000	04-16-07	50,000,000.00	49,665,861.11	49,640,845.00
PSI	NTRD	CPD	71292	ING AMERICA INS HLDGS INC CP	5.23000	04-16-07	3,500,000.00	3,476,610.28	3,474,859.15
PSI	NTRD	CPD	71325	CAFCO LLC CP	5.25000	03-20-07	41,400,000.00	41,285,287.50	41,260,308.12
PSI	NTRD	CPD	71363	CRC FUNDING LLC CP	5.25000	03-08-07	40,000,000.00	39,959,166.67	39,935,032.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2007
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	71365	CRC FUNDING LLC CP	5.25000	03-12-07	40,000,000.00	39,935,833.33	39,911,700.00
PSI	NTRD	CPD	71418	CRC FUNDING LLC CP	5.25000	03-15-07	50,000,000.00	49,897,916.67	49,867,750.00
PSI	NTRD	CPD	71433	CAFCO LLC CP	5.26000	03-14-07	50,000,000.00	49,905,027.78	49,875,040.00
PSI	NTRD	CPD	71434	CAFCO LLC CP	5.26000	03-14-07	50,000,000.00	49,905,027.78	49,875,040.00
PSI	NTRD	CPD	71435	JP MORGAN CHASE & CO CP	5.24000	03-30-07	50,000,000.00	49,788,944.44	49,758,280.00
PSI	NTRD	CPD	71436	JP MORGAN CHASE & CO CP	5.24000	03-30-07	50,000,000.00	49,788,944.44	49,758,280.00
PSI	NTRD	CPD	71452	HSBC USA INC CP	5.25000	03-09-07	50,000,000.00	49,941,666.67	49,911,330.00
PSI	NTRD	CPD	71454	SHEFFIELD RECEIVABLES CORP CP	5.26000	03-05-07	16,130,000.00	16,120,572.91	16,110,858.53
PSI	NTRD	CPD	71471	JUPITER SECURITIZATION CORP CP	5.26500	03-02-07	50,000,000.00	49,992,687.50	49,962,470.00
PSI	NTRD	CPD	71472	JUPITER SECURITIZATION CORP CP	5.26500	03-02-07	1,434,000.00	1,433,790.28	1,432,923.64
PSI	NTRD	CPD	71473	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-02-07	50,000,000.00	49,992,694.44	49,985,416.50
PSI	NTRD	CPD	71474	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-02-07	1,220,000.00	1,219,821.74	1,219,644.16
PSI	NTRD	CPD	71501	FALCON ASSET SEC CORP CP	5.26500	03-07-07	50,000,000.00	49,956,125.00	49,925,940.00
PSI	NTRD	CPD	71515	PARK AVE RECEIVABLES CO LLC CP	5.25000	03-16-07	36,000,000.00	35,921,250.00	35,915,679.72
PSI	NTRD	CPD	71526	CRC FUNDING LLC CP	5.23000	04-20-07	25,000,000.00	24,818,402.78	24,805,705.00
PSI	NTRD	CPD	71527	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-08-07	50,000,000.00	49,948,861.11	49,941,333.00
PSI	NTRD	CPD	71528	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-08-07	1,220,000.00	1,218,752.21	1,218,568.53
PSI	NTRD	CPD	71529	JUPITER SECURITIZATION CORP CP	5.25000	03-06-07	40,000,000.00	39,970,833.33	39,946,600.00
PSI	NTRD	CPD	71536	JUPITER SECURITIZATION CORP CP	5.26000	03-08-07	15,000,000.00	14,984,658.33	14,975,590.50
PSI	NTRD	CPD	71537	CAFCO LLC CP	5.25000	04-11-07	35,000,000.00	34,790,729.17	34,774,316.50
PSI	NTRD	CPD	71538	VARIABLE FUNDING CAP CO LLC CP	5.25000	03-06-07	50,000,000.00	49,963,541.67	49,933,250.00
PSI	NTRD	CPD	71546	CRC FUNDING LLC CP	5.25000	04-02-07	50,000,000.00	49,766,666.66	49,743,625.00
PSI	NTRD	CPD	71547	SHEFFIELD RECEIVABLES CORP CP	5.26000	03-01-07	18,782,000.00	18,782,000.00	18,770,666.94
PSI	NTRD	CPD	71548	JUPITER SECURITIZATION CORP CP	5.26000	03-07-07	50,000,000.00	49,956,166.67	49,925,940.00
PSI	NTRD	CPD	71567	FALCON ASSET SEC CORP CP	5.26000	03-12-07	50,000,000.00	49,919,638.89	49,889,415.00
PSI	NTRD	CPD	71568	SHEFFIELD RECEIVABLES CORP CP	5.26000	03-14-07	50,000,000.00	49,905,027.78	49,875,040.00
PSI	NTRD	CPD	71569	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-15-07	50,000,000.00	49,897,722.22	49,890,208.00
PSI	NTRD	CPD	71570	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-15-07	13,000,000.00	12,973,407.78	12,971,454.08
PSI	NTRD	CPD	71571	VARIABLE FUNDING CAP CO LLC CP	5.25000	03-09-07	43,000,000.00	42,949,833.33	42,923,743.80
PSI	NTRD	CPD	71575	VARIABLE FUNDING CAP CO LLC CP	5.24000	03-20-07	50,000,000.00	49,861,722.22	49,830,970.00
PSI	NTRD	CPD	71576	PARK AVE RECEIVABLES CO LLC CP	5.25000	03-23-07	34,700,000.00	34,588,670.84	34,583,166.84
PSI	NTRD	CPD	71577	JUPITER SECURITIZATION CORP CP	5.25000	03-19-07	19,557,000.00	19,505,662.88	19,493,742.88
PSI	NTRD	CPD	71578	HSBC USA INC CP	5.25000	03-08-07	50,000,000.00	49,948,958.33	49,918,635.00
PSI	NTRD	CPD	71595	JUPITER SECURITIZATION CORP CP	5.26000	03-16-07	50,000,000.00	49,890,416.66	49,860,190.00
PSI	NTRD	CPD	71596	JUPITER SECURITIZATION CORP CP	5.26000	03-16-07	1,227,000.00	1,224,310.83	1,223,569.06
PSI	NTRD	CPD	71597	FALCON ASSET SEC CORP CP	5.26000	03-14-07	50,000,000.00	49,905,027.78	49,874,805.00
PSI	NTRD	CPD	71598	FALCON ASSET SEC CORP CP	5.26000	03-14-07	20,000,000.00	19,962,011.11	19,949,922.00
PSI	NTRD	CPD	71599	CITIGROUP FUNDING INC CP	5.24000	03-20-07	50,000,000.00	49,861,722.22	49,831,290.00
PSI	NTRD	CPD	71600	CITIGROUP FUNDING INC CP	5.24000	03-20-07	20,000,000.00	19,944,688.89	19,932,516.00
PSI	NTRD	CPD	71601	VARIABLE FUNDING CAP CO LLC CP	5.25000	03-20-07	50,000,000.00	49,861,458.33	49,830,970.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2007
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	71613	ING AMERICA INS HLDGS INC CP	5.26000	03-08-07	50,000,000.00	49,948,861.11	49,918,790.00
PSI	NTRD	CPD	71614	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-15-07	25,000,000.00	24,948,861.11	24,945,104.00
PSI	NTRD	CPD	71615	SHEFFIELD RECEIVABLES CORP CP	5.26000	03-15-07	28,000,000.00	27,942,724.45	27,925,940.00
PSI	NTRD	CPD	71623	JUPITER SECURITIZATION CORP CP	5.25000	03-21-07	50,000,000.00	49,854,166.67	49,823,665.00
PSI	NTRD	CPD	71624	FALCON ASSET SEC CORP CP	5.25500	03-26-07	50,000,000.00	49,817,534.72	49,787,135.00
PSI	NTRD	CPD	71625	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-15-07	50,000,000.00	49,897,722.22	49,890,208.00
PSI	NTRD	CPD	71637	FALCON ASSET SEC CORP CP	5.26000	03-19-07	48,815,000.00	48,686,616.55	48,657,107.88
PSI	NTRD	CPD	71638	CAFCO LLC CP	5.25000	04-05-07	50,000,000.00	49,744,791.67	49,721,635.00
PSI	NTRD	CPD	71642	JUPITER SECURITIZATION CORP CP	5.26500	03-19-07	50,000,000.00	49,868,375.00	49,838,275.00
PSI	NTRD	CPD	71652	SHEFFIELD RECEIVABLES CORP CP	5.26000	03-05-07	50,000,000.00	49,970,777.78	49,940,665.00
PSI	NTRD	CPD	71653	SHEFFIELD RECEIVABLES CORP CP	5.26000	03-21-07	50,000,000.00	49,853,888.89	49,824,000.00
PSI	NTRD	CPD	71654	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-21-07	50,000,000.00	49,853,888.89	49,846,291.50
PSI	NTRD	CPD	71656	ING AMERICA INS HLDGS INC CP	5.27000	03-08-07	50,000,000.00	49,948,763.89	49,918,790.00
PSI	NTRD	CPD	71657	ING AMERICA INS HLDGS INC CP	5.27000	03-08-07	15,000,000.00	14,984,629.17	14,975,637.00
PSI	NTRD	CPD	71658	VARIABLE FUNDING CAP CO LLC CP	5.25000	03-21-07	50,000,000.00	49,854,166.66	49,823,665.00
PSI	NTRD	CPD	71662	VARIABLE FUNDING CAP CO LLC CP	5.26000	03-20-07	50,000,000.00	49,861,194.45	49,830,970.00
PSI	NTRD	CPD	71663	CRC FUNDING LLC CP	5.25000	04-16-07	50,000,000.00	49,664,583.34	49,640,845.00
PSI	NTRD	CPD	71664	FALCON ASSET SEC CORP CP	5.26000	03-21-07	50,000,000.00	49,853,888.89	49,823,665.00
PSI	NTRD	CPD	71665	FALCON ASSET SEC CORP CP	5.26000	03-21-07	3,212,000.00	3,202,613.82	3,200,672.24
PSI	NTRD	CPD	71666	CAFCO LLC CP	5.24000	04-20-07	25,000,000.00	24,818,055.55	24,805,705.00
PSI	NTRD	CPD	71669	CITIGROUP FDG INC CP	5.24000	04-13-07	40,000,000.00	39,749,644.45	39,730,320.00
PSI	NTRD	CPD	71670	SHEFFIELD RECEIVABLES CORP CP	5.26000	03-21-07	17,400,000.00	17,349,153.33	17,338,752.00
PSI	NTRD	CPD	71671	CAFCO LLC CP	5.24000	04-24-07	50,000,000.00	49,607,000.00	49,581,950.00
PSI	NTRD	CPD	71687	VARIABLE FUNDING CAP CO LLC CP	5.26000	03-20-07	50,000,000.00	49,861,194.44	49,830,970.00
PSI	NTRD	CPD	71688	VARIABLE FUNDING CAP CO LLC CP	5.26000	03-20-07	700,000.00	698,056.73	697,633.58
PSI	NTRD	CPD	71689	FALCON ASSET SEC CORP CP	5.24000	04-13-07	50,000,000.00	49,687,055.56	49,661,920.00
PSI	NTRD	CPD	71690	FALCON ASSET SEC CORP CP	5.24000	04-13-07	726,000.00	721,456.05	721,091.08
PSI	NTRD	CPD	71691	CAFCO LLC CP	5.24000	04-25-07	50,000,000.00	49,599,722.23	49,574,580.00
PSI	NTRD	CPD	71701	SHEFFIELD RECEIVABLES CORP CP	5.26000	03-26-07	50,000,000.00	49,817,361.11	49,787,540.00
PSI	NTRD	CPD	71702	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-27-07	50,000,000.00	49,810,055.56	49,802,375.00
PSI	NTRD	CPD	71703	VARIABLE FUNDING CAP CO LLC CP	5.26000	03-23-07	50,000,000.00	49,839,277.78	49,809,055.00
PSI	NTRD	CPD	71704	VARIABLE FUNDING CAP CO LLC CP	5.26000	03-16-07	25,000,000.00	24,945,208.33	24,930,095.00
PSI	NTRD	CPD	71705	SHEFFIELD RECEIVABLES CORP CP	5.26000	03-08-07	50,000,000.00	49,948,861.11	49,918,790.00
PSI	NTRD	CPD	71711	FALCON ASSET SEC CORP CP	5.26000	03-19-07	50,000,000.00	49,868,500.00	49,838,275.00
PSI	NTRD	CPD	71712	CRC FUNDING LLC CP	5.25000	04-18-07	50,000,000.00	49,626,130.00	49,626,130.00
PSI	NTRD	CPD	71713	CAFCO LLC CP	5.25000	04-12-07	50,000,000.00	49,693,750.00	49,670,250.00
PSI	NTRD	CPD	71714	JUPITER SECURITIZATION CORP CP	5.26000	03-26-07	50,000,000.00	49,817,361.11	49,787,135.00
PSI	NTRD	CPD	71718	WELLS FARGO & CO CP	5.24000	03-15-07	50,000,000.00	49,898,111.12	49,867,500.00
PSI	NTRD	CPD	71719	WELLS FARGO & CO CP	5.24000	03-15-07	25,000,000.00	24,949,055.56	24,933,750.00
PSI	NTRD	CPD	71720	CAFCO LLC CP	5.24000	04-09-07	50,000,000.00	49,716,166.67	49,692,280.00

Los Angeles County Treasurer
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As of February 28, 2007
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	71724	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-21-07	50,000,000.00	49,853,888.89	49,846,291.50
PSI	NTRD	CPD	71725	PARK AVE RECEIVABLES CO LLC CP	5.26000	03-21-07	30,000,000.00	29,912,333.33	29,907,774.90
PSI	NTRD	CPD	71726	JUPITER SECURITIZATION CORP CP	5.30000	03-01-07	25,000,000.00	25,000,000.00	24,984,887.50
PSI	NTRD	CPD	71727	FALCON ASSET SEC CORP CP	5.25000	03-26-07	50,000,000.00	49,817,708.34	49,787,135.00
PSI	NTRD	CPD	71728	VARIABLE FUNDING CAP CO LLC CP	5.24000	03-30-07	25,000,000.00	24,894,472.22	25,000,000.00
PSI	NTRD	CPD	71735	CAFCO LLC CP	5.28000	03-06-07	48,000,000.00	47,964,800.00	47,936,040.00
PSI	NTRD	CPD	71738	SHEFFIELD RECEIVABLES CORP CP	5.27000	03-19-07	50,000,000.00	49,868,250.00	49,838,580.00
PSI	NTRD	CPD	71739	SHEFFIELD RECEIVABLES CORP CP	5.27000	03-19-07	20,000,000.00	19,947,300.00	19,935,432.00
PSI	NTRD	CPD	71742	WELLS FARGO & CO CP	5.26000	03-01-07	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPD	71743	WELLS FARGO & CO CP	5.26000	03-01-07	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	CPD	71762	JUPITER SECURITIZATION CORP CP	5.30000	03-01-07	25,008,000.00	25,008,000.00	24,992,882.66
CPD Total							3,894,531,000.00	3,883,048,051.40	3,881,160,392.04
PSI	NTRD	CPI	71453	TOYOTA MOTOR CREDIT CORP CP	5.25000	03-16-07	20,000,000.00	20,000,000.00	19,999,931.20
PSI	NTRD	CPI	71549	AMEX CREDIT CORP CP	5.24000	03-01-07	10,000,000.00	10,000,000.00	9,999,997.40
PSI	NTRD	CPI	71558	AMEX CREDIT CORP CP	5.24000	03-16-07	1,722,000.00	1,722,000.00	1,721,990.22
PSI	NTRD	CPI	71607	AMEX CREDIT CORP CP	5.24000	03-20-07	7,650,000.00	7,650,000.00	7,649,937.58
PSI	NTRD	CPI	71723	CHEVRON FDG CORP CP	5.23000	03-07-07	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	71729	GE CAPITAL CORP CP	5.29000	03-01-07	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	71730	GE CAPITAL CORP CP	5.29000	03-01-07	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	71731	GE CAPITAL CORP CP	5.29000	03-01-07	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	71732	GE CAPITAL CORP CP	5.29000	03-01-07	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	71733	GE CAPITAL CORP CP	5.29000	03-01-07	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	71734	GE CAPITAL CORP CP	5.29000	03-01-07	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	71736	TOYOTA MOTOR CREDIT CORP CP	5.23000	03-15-07	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	71737	TOYOTA MOTOR CREDIT CORP CP	5.23000	03-15-07	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	71747	GE CAPITAL CORP CP	5.29000	03-01-07	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	71748	GE CAPITAL CORP CP	5.29000	03-01-07	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	71749	GE CAPITAL CORP CP	5.29000	03-01-07	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPI	71750	GE CAPITAL CORP CP	5.29000	03-01-07	36,111,000.00	36,111,000.00	36,111,000.00
CPI Total							675,483,000.00	675,483,000.00	675,482,856.40
PSI	NTRD	CSSU	68785	WELLS FARGO BK MTN (CALLABLE)	5.37500	10-22-07	50,000,000.00	50,000,000.00	50,004,500.00
CSSU Total							50,000,000.00	50,000,000.00	50,004,500.00
PSI	NTRD	CTDM	70043	CAL TRUST STA	0.00000	12-31-07	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	CTDM	70232	CAL TRUST STA	0.00000	12-31-07	10,096.36	10,096.36	10,096.36
PSI	NTRD	CTDM	70233	CAL TRUST STA	0.00000	12-31-07	5,203,920.63	5,203,920.63	5,203,920.63
PSI	NTRD	CTDM	70549	CAL TRUST STA	0.00000	12-31-07	47,012.77	47,012.77	47,012.77
PSI	NTRD	CTDM	70826	CAL TRUST STA	0.00000	12-31-07	44,600.18	44,600.18	44,600.18
PSI	NTRD	CTDM	71176	CAL TRUST STA	0.00000	12-31-07	43,346.79	43,346.79	43,346.79

Los Angeles County Treasurer
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As of February 28, 2007
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CTDM	71475	CAL TRUST STA	0.00000	12-31-07	49,562.63	49,562.63	49,562.63
PSI	NTRD	CTDM	71773	CAL TRUST STA	0.00000	12-31-07	41,651.81	41,651.81	41,651.81
CTDM Total							10,440,191.17	10,440,191.17	10,440,191.17
PSI	NTRD	FCDN	69491	FFCB D/N	5.26000	05-04-07	25,000,000.00	24,766,222.22	24,772,500.00
PSI	NTRD	FCDN	71744	FFCB D/N	5.18000	03-28-07	50,000,000.00	49,805,750.00	49,805,000.00
PSI	NTRD	FCDN	71745	FFCB D/N	5.18000	03-28-07	50,000,000.00	49,805,750.00	49,805,000.00
PSI	NTRD	FCDN	71746	FFCB D/N	5.18000	03-28-07	8,000,000.00	7,968,920.00	7,968,800.00
FCDN Total							133,000,000.00	132,346,642.22	132,351,300.00
PSI	NTRD	FFCB	61098	FFCB (CALLABLE)	3.24000	04-23-07	10,175,000.00	10,175,000.00	10,146,382.81
PSI	NTRD	FFCB	61158	FFCB (CALLABLE)	2.87000	04-19-07	14,675,000.00	14,671,315.81	14,629,140.63
PSI	NTRD	FFCB	61449	FFCB (CALLABLE)	3.75000	05-18-07	10,005,000.00	10,005,000.00	9,973,734.38
PSI	NTRD	FFCB	66091	FFCB	3.75000	05-25-07	25,925,000.00	25,897,196.32	25,835,882.81
PSI	NTRD	FFCB	67447	FFCB	3.75000	06-13-07	50,000,000.00	49,880,256.88	49,781,250.00
PSI	NTRD	FFCB	67448	FFCB	3.75000	06-13-07	7,424,000.00	7,406,220.54	7,391,520.00
PSI	NTRD	FFCB	67449	FFCB	4.00000	04-16-07	8,535,000.00	8,528,244.21	8,521,664.06
PSI	NTRD	FFCB	67481	FFCB	4.40000	03-26-07	50,000,000.00	49,992,009.17	49,968,750.00
PSI	NTRD	FFCB	67551	FFCB	7.21000	04-04-07	4,500,000.00	4,510,046.20	4,507,031.25
PSI	NTRD	FFCB	67567	FFCB	4.65000	05-21-07	50,000,000.00	49,993,854.09	49,921,875.00
PSI	NTRD	FFCB	67883	FFCB	4.62500	04-25-07	25,825,000.00	25,821,245.70	25,800,789.06
PSI	NTRD	FFCB	67955	FFCB (CALLABLE)	5.04000	05-09-08	50,000,000.00	49,973,475.61	49,921,875.00
PSI	NTRD	FFCB	68045	FFCB	4.60000	10-25-07	33,835,000.00	33,775,800.16	33,697,545.31
PSI	NTRD	FFCB	68046	FFCB	4.87500	02-15-08	30,000,000.00	30,000,000.00	29,934,375.00
PSI	NTRD	FFCB	68076	FFCB (CALLABLE)	5.24000	02-17-09	12,100,000.00	12,093,490.95	12,073,531.25
PSI	NTRD	FFCB	68097	FFCB (CALLABLE)	5.12500	02-22-08	35,000,000.00	35,000,000.00	34,967,187.50
PSI	NTRD	FFCB	68160	FFCB	4.90000	03-01-07	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FFCB	68162	FFCB (CALLABLE)	5.00000	09-06-07	19,365,000.00	19,363,666.67	19,334,742.19
PSI	NTRD	FFCB	68174	FFCB	3.25000	06-15-07	25,000,000.00	24,884,702.73	24,859,375.00
PSI	NTRD	FFCB	68273	FFCB	4.87500	06-13-07	22,000,000.00	21,992,890.68	21,972,500.00
PSI	NTRD	FFCB	68281	FFCB (CALLABLE)	5.05000	06-20-07	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	FFCB	68290	FFCB (CALLABLE)	5.05000	06-20-07	26,510,000.00	26,510,000.00	26,493,431.25
PSI	NTRD	FFCB	68313	FFCB (CALLABLE)	4.50000	02-11-09	5,971,000.00	5,902,261.56	5,931,815.31
PSI	NTRD	FFCB	68385	FFCB (CALLABLE)	5.35000	02-23-09	23,076,923.08	23,076,923.08	23,040,865.39
PSI	NTRD	FFCB	68386	FFCB (CALLABLE)	5.20000	10-03-08	50,000,000.00	49,967,525.16	49,937,500.00
PSI	NTRD	FFCB	68506	FFCB	4.90000	03-27-07	20,500,000.00	20,497,194.74	20,493,593.75
PSI	NTRD	FFCB	68517	FFCB (CALLABLE)	5.34000	04-03-09	13,845,000.00	13,823,864.14	13,819,040.63
PSI	NTRD	FFCB	68518	FFCB (CALLABLE)	5.35000	10-07-08	30,000,000.00	30,000,000.00	29,990,625.00
PSI	NTRD	FFCB	68519	FFCB (CALLABLE)	5.45000	04-07-09	30,000,000.00	30,000,000.00	29,971,875.00
PSI	NTRD	FFCB	68566	FFCB	5.03000	03-14-08	25,000,000.00	24,979,419.61	25,000,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2007
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	68569	FFCB (CALLABLE)	5.35000	02-23-09	12,955,384.61	12,941,406.92	12,935,141.82
PSI	NTRD	FFCB	68616	FFCB	5.03000	03-14-08	29,540,000.00	29,504,686.96	29,540,000.00
PSI	NTRD	FFCB	68639	FFCB	4.85000	11-16-07	14,320,000.00	14,289,143.34	14,284,200.00
PSI	NTRD	FFCB	68810	FFCB	5.18000	05-02-07	35,000,000.00	35,000,000.00	34,989,062.50
PSI	NTRD	FFCB	68866	FFCB	5.12500	08-01-08	19,300,000.00	19,284,410.28	19,366,343.75
PSI	NTRD	FFCB	68956	FFCB (CALLABLE)	5.87500	05-18-11	20,500,000.00	20,500,000.00	20,506,406.25
PSI	NTRD	FFCB	68978	FFCB (CALLABLE)	5.70000	05-23-11	35,000,000.00	35,000,000.00	35,087,500.00
PSI	NTRD	FFCB	68992	FFCB (CALLABLE)	5.60000	04-28-11	25,000,000.00	24,906,060.74	25,039,062.50
PSI	NTRD	FFCB	69062	FFCB	5.25000	12-04-07	25,000,000.00	25,000,000.00	25,015,625.00
PSI	NTRD	FFCB	69124	FFCB (CALLABLE)	5.84000	06-01-11	28,175,000.00	28,139,056.04	28,183,804.69
PSI	NTRD	FFCB	69125	FFCB	5.25000	12-04-07	15,000,000.00	14,999,772.96	15,009,375.00
PSI	NTRD	FFCB	69126	FFCB	5.25000	12-04-07	25,000,000.00	24,999,684.66	25,015,625.00
PSI	NTRD	FFCB	69159	FFCB (CALLABLE)	5.40000	06-26-09	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FFCB	69168	FFCB	3.65000	12-03-07	13,700,000.00	13,539,693.38	13,545,875.00
PSI	NTRD	FFCB	69169	FFCB	5.25000	12-04-07	12,000,000.00	11,998,041.25	12,007,500.00
PSI	NTRD	FFCB	69202	FFCB (CALLABLE)	5.48000	06-29-09	25,000,000.00	25,000,000.00	25,007,812.50
PSI	NTRD	FFCB	69219	FFCB (CALLABLE)	5.60000	04-28-11	35,625,000.00	35,494,809.15	35,680,664.06
PSI	NTRD	FFCB	69228	FFCB (CALLABLE)	5.64000	06-22-09	25,000,000.00	25,000,000.00	25,007,812.50
PSI	NTRD	FFCB	69229	FFCB (CALLABLE)	5.64000	06-22-09	24,900,000.00	24,900,000.00	24,907,781.25
PSI	NTRD	FFCB	69275	FFCB	5.08000	03-16-09	25,000,000.00	24,825,023.87	25,109,375.00
PSI	NTRD	FFCB	69292	FFCB (CALLABLE)	5.64000	06-22-09	2,960,000.00	2,953,161.75	2,960,925.00
PSI	NTRD	FFCB	69293	FFCB (CALLABLE)	5.73000	06-29-09	10,000,000.00	9,995,729.47	10,006,250.00
PSI	NTRD	FFCB	69304	FFCB (CALLABLE)	5.75000	10-28-09	24,450,000.00	24,440,048.97	24,465,281.25
PSI	NTRD	FFCB	69321	FFCB	5.37500	07-18-11	25,000,000.00	24,898,751.37	25,539,062.50
PSI	NTRD	FFCB	69360	FFCB	5.50000	07-03-08	25,000,000.00	24,984,343.19	25,187,500.00
PSI	NTRD	FFCB	69374	FFCB	5.50000	07-03-07	13,355,000.00	13,355,000.00	13,363,346.88
PSI	NTRD	FFCB	69388	FFCB (CALLABLE)	5.85000	07-10-09	22,270,000.00	22,270,000.00	22,297,837.50
PSI	NTRD	FFCB	69403	FFCB (CALLABLE)	6.12000	07-11-11	25,000,000.00	25,000,000.00	25,054,687.50
PSI	NTRD	FFCB	69404	FFCB (CALLABLE)	6.12000	07-11-11	8,975,000.00	8,975,000.00	8,994,632.81
PSI	NTRD	FFCB	69436	FFCB (CALLABLE)	5.75000	10-28-09	11,660,000.00	11,645,282.36	11,667,287.50
PSI	NTRD	FFCB	69459	FFCB (CALLABLE)	6.05000	07-18-11	25,000,000.00	25,000,000.00	25,046,875.00
PSI	NTRD	FFCB	69975	FFCB (CALLABLE)	5.69000	08-03-09	18,544,000.00	18,568,195.90	18,555,590.00
PSI	NTRD	FFCB	70074	FFCB (CALLABLE)	5.75000	08-17-11	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	FFCB	70108	FFCB (CALLABLE)	5.70000	07-05-11	25,000,000.00	24,971,399.22	24,984,375.00
PSI	NTRD	FFCB	70109	FFCB (CALLABLE)	5.60000	09-28-11	25,000,000.00	25,000,000.00	24,976,562.50
PSI	NTRD	FFCB	70149	FFCB (CALLABLE)	5.85000	07-21-11	25,000,000.00	25,239,355.80	25,187,500.00
PSI	NTRD	FFCB	70150	FFCB (CALLABLE)	5.40000	03-29-10	7,865,000.00	7,864,307.73	7,865,000.00
PSI	NTRD	FFCB	70151	FFCB (CALLABLE)	5.37500	10-05-11	50,000,000.00	50,000,000.00	49,937,500.00
PSI	NTRD	FFCB	70179	FFCB (CALLABLE)	5.45000	08-24-09	10,781,000.00	10,792,520.23	10,764,154.69
PSI	NTRD	FFCB	70184	FFCB (CALLABLE)	5.25000	10-05-09	10,000,000.00	10,000,000.00	9,971,875.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2007
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	70230	FFCB (CALLABLE)	5.50000	10-05-11	26,630,000.00	26,611,145.64	26,571,746.88
PSI	NTRD	FFCB	70252	FFCB (CALLABLE)	5.25000	04-16-10	33,000,000.00	33,000,000.00	32,948,437.50
PSI	NTRD	FFCB	70270	FFCB (CALLABLE)	5.62000	10-05-11	16,910,000.00	16,890,564.15	16,883,578.13
PSI	NTRD	FFCB	70271	FFCB (CALLABLE)	5.25000	10-05-09	10,705,000.00	10,705,000.00	10,674,892.19
PSI	NTRD	FFCB	70282	FFCB (CALLABLE)	5.45000	04-05-10	17,455,000.00	17,443,414.55	17,422,271.88
PSI	NTRD	FFCB	70293	FFCB (CALLABLE)	5.25000	04-16-10	22,215,000.00	22,193,288.01	22,180,289.06
PSI	NTRD	FFCB	70294	FFCB (CALLABLE)	5.25000	04-16-10	23,310,000.00	23,287,217.81	23,273,578.13
PSI	NTRD	FFCB	70295	FFCB (CALLABLE)	5.25000	04-16-10	25,000,000.00	24,967,607.59	24,960,937.50
PSI	NTRD	FFCB	70305	FFCB (CALLABLE)	5.40000	10-17-11	10,000,000.00	10,000,000.00	10,018,750.00
PSI	NTRD	FFCB	70324	FFCB (CALLABLE)	5.75000	08-01-11	12,097,000.00	12,130,394.34	12,112,121.25
PSI	NTRD	FFCB	70344	FFCB (CALLABLE)	5.50000	10-19-11	25,000,000.00	24,992,756.54	24,992,187.50
PSI	NTRD	FFCB	70396	FFCB (CALLABLE)	5.50000	02-03-10	18,250,000.00	18,224,505.91	18,227,187.50
PSI	NTRD	FFCB	70425	FFCB (CALLABLE)	5.50000	10-19-11	8,390,000.00	8,386,108.42	8,387,378.13
PSI	NTRD	FFCB	70426	FFCB (CALLABLE)	5.85000	07-21-11	17,678,000.00	17,784,164.80	17,810,585.00
PSI	NTRD	FFCB	70427	FFCB (CALLABLE)	5.37500	01-12-10	9,405,000.00	9,375,096.56	9,384,426.56
PSI	NTRD	FFCB	70457	FFCB (CALLABLE)	5.54000	10-30-09	25,000,000.00	24,988,891.42	24,976,562.50
PSI	NTRD	FFCB	70458	FFCB (CALLABLE)	5.65000	11-01-10	6,400,000.00	6,397,062.83	6,398,000.00
PSI	NTRD	FFCB	70469	FFCB (CALLABLE)	5.40000	11-03-09	15,985,000.00	15,946,199.89	15,955,028.13
PSI	NTRD	FFCB	70485	FFCB (CALLABLE)	5.55000	11-02-10	15,000,000.00	14,996,555.44	14,981,250.00
PSI	NTRD	FFCB	70550	FFCB (CALLABLE)	5.50000	09-18-09	13,425,000.00	13,425,000.00	13,412,414.06
PSI	NTRD	FFCB	70592	FFCB (CALLABLE)	5.54000	11-02-11	14,328,000.00	14,336,725.37	14,305,612.50
PSI	NTRD	FFCB	70593	FFCB (CALLABLE)	5.43000	10-26-09	12,255,000.00	12,255,000.00	12,235,851.56
PSI	NTRD	FFCB	70633	FFCB (CALLABLE)	5.45000	11-16-11	35,000,000.00	34,957,116.37	34,901,562.50
PSI	NTRD	FFCB	70653	FFCB (CALLABLE)	5.58000	08-22-11	30,000,000.00	29,978,784.60	29,953,125.00
PSI	NTRD	FFCB	70693	FFCB (CALLABLE)	5.34000	11-16-09	30,000,000.00	29,970,134.25	29,925,000.00
PSI	NTRD	FFCB	70789	FFCB (CALLABLE)	5.25000	12-05-11	19,890,000.00	19,890,000.00	19,877,568.75
PSI	NTRD	FFCB	70791	FFCB (CALLABLE)	5.25000	12-07-10	25,270,000.00	25,270,000.00	25,206,825.00
PSI	NTRD	FFCB	70792	FFCB (CALLABLE)	5.25000	12-07-10	24,450,000.00	24,450,000.00	24,388,875.00
PSI	NTRD	FFCB	70844	FFCB (CALLABLE)	5.20000	09-08-09	25,000,000.00	24,979,358.21	24,921,875.00
PSI	NTRD	FFCB	70979	FFCB (CALLABLE)	5.50000	12-05-11	9,799,000.00	9,771,440.19	9,771,440.31
PSI	NTRD	FFCB	71001	FFCB (CALLABLE)	5.32000	03-08-11	9,245,000.00	9,223,039.39	9,210,331.25
PSI	NTRD	FFCB	71019	FFCB (CALLABLE)	5.28000	06-08-10	24,045,000.00	23,988,481.95	23,962,345.31
PSI	NTRD	FFCB	71021	FFCB (CALLABLE)	5.42000	12-21-11	27,000,000.00	26,980,526.29	26,915,625.00
PSI	NTRD	FFCB	71063	FFCB (CALLABLE)	5.32000	12-28-11	50,000,000.00	50,000,000.00	49,875,000.00
PSI	NTRD	FFCB	71075	FFCB (CALLABLE)	5.25000	12-27-10	50,000,000.00	50,000,000.00	49,875,000.00
PSI	NTRD	FFCB	71077	FFCB (CALLABLE)	5.25000	06-28-11	21,470,000.00	21,464,838.31	21,409,615.63
PSI	NTRD	FFCB	71090	FFCB (CALLABLE)	5.38000	12-27-11	25,000,000.00	24,979,012.32	24,906,250.00
PSI	NTRD	FFCB	71091	FFCB (CALLABLE)	5.25000	07-08-11	25,000,000.00	24,993,947.93	24,929,687.50
PSI	NTRD	FFCB	71092	FFCB (CALLABLE)	5.25000	07-08-11	25,000,000.00	24,993,947.93	24,929,687.50
PSI	NTRD	FFCB	71157	FFCB (CALLABLE)	5.44000	01-04-10	30,350,000.00	30,336,752.34	30,309,652.71

Los Angeles County Treasurer
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As of February 28, 2007
Fund: Pooled Surplus Investments
Attachment X

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PSI	NTRD	FFCB	71237	FFCB (CALLABLE)	5.24000	01-22-10	20,200,000.00	20,187,812.73	20,143,187.50
PSI	NTRD	FFCB	71247	FFCB (CALLABLE)	5.30000	01-23-12	30,000,000.00	30,000,000.00	30,037,500.00
PSI	NTRD	FFCB	71260	FFCB (CALLABLE)	5.40000	06-22-09	38,000,000.00	37,990,970.72	38,000,000.00
PSI	NTRD	FFCB	71261	FFCB (CALLABLE)	5.40000	01-18-12	37,500,000.00	37,500,000.00	37,441,406.25
PSI	NTRD	FFCB	71301	FFCB (CALLABLE)	5.41000	02-01-12	25,000,000.00	25,000,000.00	24,960,937.50
PSI	NTRD	FFCB	71321	FFCB (CALLABLE)	5.43000	01-24-11	25,000,000.00	24,982,443.53	24,960,937.50
PSI	NTRD	FFCB	71322	FFCB (CALLABLE)	5.32000	01-25-10	25,000,000.00	24,975,798.36	24,953,125.00
PSI	NTRD	FFCB	71345	FFCB (CALLABLE)	5.33000	01-29-10	40,000,000.00	39,978,622.26	39,925,000.00
PSI	NTRD	FFCB	71391	FFCB (CALLABLE)	5.28000	01-26-09	11,470,000.00	11,463,164.68	11,448,493.75
PSI	NTRD	FFCB	71392	FFCB (CALLABLE)	5.28000	01-26-09	12,480,000.00	12,472,562.79	12,456,600.00
PSI	NTRD	FFCB	71466	FFCB (CALLABLE)	5.30000	02-13-09	25,000,000.00	25,000,000.00	24,992,187.50
PSI	NTRD	FFCB	71467	FFCB (CALLABLE)	5.30000	02-13-09	25,000,000.00	25,000,000.00	24,992,187.50
PSI	NTRD	FFCB	71468	FFCB (CALLABLE)	5.30000	02-13-09	25,000,000.00	25,000,000.00	24,992,187.50
PSI	NTRD	FFCB	71469	FFCB (CALLABLE)	5.30000	02-13-09	25,000,000.00	25,000,000.00	24,992,187.50
FFCB Total							2,875,749,307.69	2,874,136,572.97	2,873,661,597.45
PSI	NTRD	FFRN	67354	FFCB FRN	5.23500	06-19-07	50,000,000.00	49,998,502.72	50,006,500.00
FFRN Total							50,000,000.00	49,998,502.72	50,006,500.00
PSI	NTRD	FHLB	67558	FHLB	3.75000	05-15-07	25,000,000.00	24,951,808.82	24,921,875.00
PSI	NTRD	FHLB	67566	FHLB	4.87500	05-15-07	11,030,000.00	11,032,860.43	11,019,659.38
PSI	NTRD	FHLB	67569	FHLB	3.50000	05-15-07	18,950,000.00	18,903,229.99	18,878,937.50
PSI	NTRD	FHLB	67702	FHLB (CALLABLE)	4.50000	08-23-07	10,000,000.00	9,985,676.47	9,959,375.00
PSI	NTRD	FHLB	67735	FHLB	2.78000	04-16-07	18,940,000.00	18,896,462.52	18,880,812.50
PSI	NTRD	FHLB	67736	FHLB (CALLABLE)	4.50000	08-23-07	8,500,000.00	8,487,415.40	8,465,468.75
PSI	NTRD	FHLB	67768	FHLB (CALLABLE)	4.25000	08-08-07	14,020,000.00	13,992,691.48	13,954,281.25
PSI	NTRD	FHLB	67782	FHLB (CALLABLE)	4.75000	07-26-07	50,000,000.00	50,000,000.00	49,906,250.00
PSI	NTRD	FHLB	67796	FHLB (CALLABLE)	4.85000	11-01-07	50,000,000.00	50,000,000.00	49,875,000.00
PSI	NTRD	FHLB	67855	FHLB (CALLABLE)	5.00000	01-28-08	20,000,000.00	19,999,085.16	19,975,000.00
PSI	NTRD	FHLB	67881	FHLB (CALLABLE)	4.75000	08-16-07	12,175,000.00	12,174,812.69	12,144,562.50
PSI	NTRD	FHLB	67894	FHLB (CALLABLE)	5.00000	02-15-08	25,000,000.00	25,000,000.00	24,968,750.00
PSI	NTRD	FHLB	67895	FHLB (CALLABLE)	5.00000	02-15-08	25,000,000.00	24,998,797.95	24,968,750.00
PSI	NTRD	FHLB	67956	FHLB (CALLABLE)	4.87500	01-30-08	25,000,000.00	24,972,740.65	24,953,125.00
PSI	NTRD	FHLB	67979	FHLB (CALLABLE)	5.00000	11-21-07	25,000,000.00	25,000,000.00	24,960,937.50
PSI	NTRD	FHLB	67980	FHLB (CALLABLE)	5.00000	11-21-07	25,000,000.00	25,000,000.00	24,960,937.50
PSI	NTRD	FHLB	67982	FHLB (CALLABLE)	5.15000	05-22-08	25,000,000.00	25,000,000.00	24,992,187.50
PSI	NTRD	FHLB	68129	FHLB (CALLABLE)	5.10000	03-06-08	50,000,000.00	49,984,139.88	50,046,875.00
PSI	NTRD	FHLB	68228	FHLB (CALLABLE)	5.17000	09-21-07	25,000,000.00	25,000,000.00	24,976,562.50
PSI	NTRD	FHLB	68229	FHLB (CALLABLE)	5.12500	09-21-07	25,000,000.00	25,000,000.00	24,976,562.50
PSI	NTRD	FHLB	68254	FHLB (CALLABLE)	5.15000	12-21-07	25,000,000.00	25,000,000.00	24,984,375.00

Los Angeles County Treasurer
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As of February 28, 2007
Fund: Pooled Surplus Investments
Attachment X

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PSI	NTRD	FHLB	68255	FHLB (CALLABLE)	5.15000	12-21-07	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	FHLB	68322	FHLB (CALLABLE)	5.25000	10-03-07	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FHLB	68491	FHLB (CALLABLE)	4.90000	07-24-08	50,000,000.00	49,783,111.57	50,031,250.00
PSI	NTRD	FHLB	68492	FHLB (CALLABLE)	5.40000	04-20-09	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	FHLB	68493	FHLB (CALLABLE)	5.37500	04-20-09	25,000,000.00	25,000,000.00	24,968,750.00
PSI	NTRD	FHLB	68505	FHLB (CALLABLE)	5.10000	03-06-08	25,000,000.00	24,963,083.92	25,023,437.50
PSI	NTRD	FHLB	68507	FHLB (CALLABLE)	5.47000	04-17-09	25,000,000.00	25,000,000.00	24,992,187.50
PSI	NTRD	FHLB	68994	FHLB (CALLABLE)	5.62500	05-27-11	25,000,000.00	25,000,000.00	25,078,125.00
PSI	NTRD	FHLB	69050	FHLB (CALLABLE)	5.50000	06-12-09	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	FHLB	69064	FHLB (CALLABLE)	5.62500	06-12-09	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	FHLB	69115	FHLB (CALLABLE)	4.25000	09-17-08	10,000,000.00	9,841,317.86	9,906,250.00
PSI	NTRD	FHLB	69136	FHLB (CALLABLE)	5.50000	06-13-08	25,000,000.00	25,000,000.00	25,031,250.00
PSI	NTRD	FHLB	69244	FHLB	5.12500	06-13-08	50,000,000.00	49,807,287.09	50,140,625.00
PSI	NTRD	FHLB	69254	FHLB (CALLABLE)	5.70000	06-29-09	25,000,000.00	25,000,000.00	25,031,250.00
PSI	NTRD	FHLB	69320	FHLB (CALLABLE)	6.10000	07-13-11	25,000,000.00	25,000,000.00	25,054,687.50
PSI	NTRD	FHLB	69328	FHLB (CALLABLE)	6.00000	06-29-11	25,000,000.00	25,000,000.00	25,046,875.00
PSI	NTRD	FHLB	69538	FHLB (CALLABLE)	5.87500	06-29-11	11,620,000.00	11,559,881.56	11,627,262.50
PSI	NTRD	FHLB	69591	FHLB (CALLABLE)	5.75000	08-07-09	25,000,000.00	25,000,000.00	25,039,062.50
PSI	NTRD	FHLB	69943	FHLB (CALLABLE)	5.50000	08-28-09	50,000,000.00	50,000,000.00	49,968,750.00
PSI	NTRD	FHLB	69945	FHLB (CALLABLE)	5.45000	09-11-09	50,000,000.00	50,000,000.00	49,968,750.00
PSI	NTRD	FHLB	69977	FHLB (CALLABLE)	5.60000	03-19-10	22,000,000.00	22,000,000.00	21,993,125.00
PSI	NTRD	FHLB	69987	FHLB (CALLABLE)	5.62500	08-24-11	7,470,000.00	7,470,000.00	7,474,668.75
PSI	NTRD	FHLB	70042	FHLB (CALLABLE)	5.75000	09-01-11	10,800,000.00	10,793,872.10	10,796,625.00
PSI	NTRD	FHLB	70061	FHLB (CALLABLE)	5.60000	04-05-10	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FHLB	70072	FHLB (CALLABLE)	5.50000	08-28-09	25,000,000.00	24,979,854.52	24,984,375.00
PSI	NTRD	FHLB	70073	FHLB (CALLABLE)	5.50000	08-28-09	25,000,000.00	24,978,794.23	24,984,375.00
PSI	NTRD	FHLB	70075	FHLB (CALLABLE)	5.60000	10-05-11	50,000,000.00	50,000,000.00	50,031,250.00
PSI	NTRD	FHLB	70107	FHLB (CALLABLE)	5.70000	09-28-11	5,330,000.00	5,330,000.00	5,331,665.63
PSI	NTRD	FHLB	70152	FHLB (CALLABLE)	5.25000	10-06-11	50,000,000.00	49,953,997.81	49,984,375.00
PSI	NTRD	FHLB	70228	FHLB (CALLABLE)	5.80000	09-12-11	38,190,000.00	38,265,288.86	38,213,868.75
PSI	NTRD	FHLB	70292	FHLB (CALLABLE)	5.25000	10-06-11	30,880,000.00	30,768,384.56	30,870,350.00
PSI	NTRD	FHLB	70363	FHLB (CALLABLE)	5.75000	10-17-11	29,920,000.00	29,903,375.23	29,938,700.00
PSI	NTRD	FHLB	70364	FHLB (CALLABLE)	5.40000	09-18-08	25,000,000.00	24,996,567.31	25,039,062.50
PSI	NTRD	FHLB	70365	FHLB (CALLABLE)	5.50000	11-09-11	25,000,000.00	25,000,000.00	24,992,187.50
PSI	NTRD	FHLB	70380	FHLB (CALLABLE)	5.60000	10-20-11	22,780,000.00	22,725,053.54	22,744,406.25
PSI	NTRD	FHLB	70381	FHLB (CALLABLE)	5.50000	09-15-11	17,590,000.00	17,578,613.56	17,650,465.63
PSI	NTRD	FHLB	70382	FHLB (CALLABLE)	5.44000	11-03-11	25,000,000.00	25,000,000.00	25,093,750.00
PSI	NTRD	FHLB	70383	FHLB (CALLABLE)	5.60000	11-03-10	30,000,000.00	30,000,000.00	29,990,625.00
PSI	NTRD	FHLB	70414	FHLB (CALLABLE)	5.80000	11-07-11	11,785,000.00	11,782,237.69	11,785,000.00
PSI	NTRD	FHLB	70696	FHLB (CALLABLE)	5.65000	11-28-11	10,820,000.00	10,814,865.54	10,813,237.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2007
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	70706	FHLB (CALLABLE)	5.53000	11-09-11	10,000,000.00	9,995,278.24	9,984,375.00
PSI	NTRD	FHLB	70719	FHLB (CALLABLE)	5.55000	11-30-11	22,905,000.00	22,868,002.03	22,854,895.31
PSI	NTRD	FHLB	70730	FHLB (CALLABLE)	5.53000	11-09-11	25,945,000.00	25,937,641.52	25,904,460.94
PSI	NTRD	FHLB	70790	FHLB (CALLABLE)	5.30000	12-06-11	30,000,000.00	30,000,000.00	29,906,250.00
PSI	NTRD	FHLB	70793	FHLB (CALLABLE)	5.25000	06-11-10	25,000,000.00	25,000,000.00	24,937,500.00
PSI	NTRD	FHLB	70810	FHLB (CALLABLE)	5.40000	12-07-10	19,695,000.00	19,695,000.00	19,651,917.19
PSI	NTRD	FHLB	70857	FHLB (CALLABLE)	5.35000	12-28-11	9,090,000.00	9,090,000.00	9,055,912.50
PSI	NTRD	FHLB	70870	FHLB (CALLABLE)	5.50000	12-05-11	20,590,000.00	20,636,747.43	20,551,393.75
PSI	NTRD	FHLB	70871	FHLB (CALLABLE)	5.34000	12-13-11	25,000,000.00	25,000,000.00	24,906,250.00
PSI	NTRD	FHLB	70872	FHLB (CALLABLE)	5.30000	12-14-11	25,000,000.00	24,994,013.55	24,875,000.00
PSI	NTRD	FHLB	70875	FHLB (CALLABLE)	5.50000	12-20-11	35,135,000.00	35,212,956.41	35,069,121.88
PSI	NTRD	FHLB	70899	FHLB (CALLABLE)	5.45000	12-21-11	50,000,000.00	50,000,000.00	49,875,000.00
PSI	NTRD	FHLB	70911	FHLB (CALLABLE)	5.50000	11-15-11	50,000,000.00	50,095,555.56	49,984,375.00
PSI	NTRD	FHLB	70912	FHLB (CALLABLE)	5.47000	12-19-11	25,000,000.00	25,000,000.00	24,945,312.50
PSI	NTRD	FHLB	70914	FHLB (CALLABLE)	5.55000	12-21-11	27,860,000.00	27,833,208.02	27,799,056.25
PSI	NTRD	FHLB	70925	FHLB (CALLABLE)	5.50000	11-15-11	23,655,000.00	23,693,850.05	23,647,607.81
PSI	NTRD	FHLB	70949	FHLB (CALLABLE)	5.45000	05-08-09	33,425,000.00	33,425,000.00	33,393,664.06
PSI	NTRD	FHLB	70950	FHLB (CALLABLE)	5.30000	12-27-11	25,000,000.00	25,000,000.00	24,937,500.00
PSI	NTRD	FHLB	70951	FHLB (CALLABLE)	5.40000	12-21-11	40,000,000.00	39,961,533.41	39,862,500.00
PSI	NTRD	FHLB	70981	FHLB (CALLABLE)	5.52000	12-19-11	36,010,000.00	35,992,704.95	35,931,228.13
PSI	NTRD	FHLB	71002	FHLB (CALLABLE)	5.47000	12-19-11	25,000,000.00	24,992,495.55	24,945,312.50
PSI	NTRD	FHLB	71086	FHLB (CALLABLE)	5.60000	12-29-11	9,875,000.00	9,872,018.84	9,862,656.25
PSI	NTRD	FHLB	71186	FHLB (CALLABLE)	5.55000	01-17-12	25,000,000.00	25,000,000.00	24,976,562.50
PSI	NTRD	FHLB	71188	FHLB (CALLABLE)	5.55000	01-17-12	25,000,000.00	25,000,000.00	24,976,562.50
PSI	NTRD	FHLB	71259	FHLB (CALLABLE)	5.50000	12-06-11	24,135,000.00	24,083,211.83	24,089,746.88
PSI	NTRD	FHLB	71262	FHLB (CALLABLE)	5.55000	01-23-12	25,000,000.00	25,000,000.00	24,968,750.00
PSI	NTRD	FHLB	71263	FHLB (CALLABLE)	5.60000	01-23-12	25,000,000.00	25,000,000.00	24,984,375.00
PSI	NTRD	FHLB	71264	FHLB (CALLABLE)	5.55000	01-23-12	25,000,000.00	25,000,000.00	24,968,750.00
PSI	NTRD	FHLB	71266	FHLB (CALLABLE)	5.31000	01-26-12	25,000,000.00	25,000,000.00	25,070,312.50
PSI	NTRD	FHLB	71285	FHLB (CALLABLE)	5.35000	01-20-12	25,000,000.00	25,000,000.00	25,085,937.50
PSI	NTRD	FHLB	71286	FHLB (CALLABLE)	5.51000	01-23-12	25,000,000.00	24,975,506.57	24,968,750.00
PSI	NTRD	FHLB	71287	FHLB (CALLABLE)	5.31000	01-26-12	25,000,000.00	25,000,000.00	25,070,312.50
PSI	NTRD	FHLB	71288	FHLB (CALLABLE)	5.73000	01-26-12	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FHLB	71378	FHLB (CALLABLE)	5.30000	07-17-08	25,000,000.00	24,996,025.97	25,023,437.50
PSI	NTRD	FHLB	71379	FHLB (CALLABLE)	5.25000	01-05-09	25,000,000.00	24,958,403.66	24,968,750.00
PSI	NTRD	FHLB	71380	FHLB (CALLABLE)	5.30000	07-17-08	25,000,000.00	25,000,000.00	25,023,437.50
PSI	NTRD	FHLB	71381	FHLB (CALLABLE)	5.30000	07-17-08	25,000,000.00	24,995,324.68	25,023,437.50
PSI	NTRD	FHLB	71383	FHLB (CALLABLE)	5.25000	01-26-09	32,865,000.00	32,786,336.18	32,813,648.44
PSI	NTRD	FHLB	71407	FHLB (CALLABLE)	5.35000	02-05-09	25,000,000.00	25,000,000.00	25,007,812.50
PSI	NTRD	FHLB	71408	FHLB (CALLABLE)	5.35000	02-05-09	10,000,000.00	10,000,000.00	10,003,125.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	71525	FHLB (CALLABLE)	5.30000	02-15-08	48,000,000.00	48,000,000.00	48,030,000.00
PSI	NTRD	FHLB	71594	FHLB (CALLABLE)	5.40000	02-25-08	18,000,000.00	18,000,000.00	18,016,875.00
FHLB Total							2,699,985,000.00	2,698,766,122.84	2,698,311,531.28
PSI	NTRD	FHLM	66082	FHLMC (CALLABLE)	4.05000	06-28-07	25,000,000.00	24,978,200.43	24,902,000.00
PSI	NTRD	FHLM	66093	FHLMC	3.75000	03-15-07	25,000,000.00	24,995,592.37	24,984,750.00
PSI	NTRD	FHLM	66627	FHLMC (CALLABLE)	4.50000	04-11-07	50,000,000.00	50,000,000.00	49,954,000.00
PSI	NTRD	FHLM	67259	FHLMC (CALLABLE)	5.00000	12-20-07	50,000,000.00	50,000,000.00	49,941,000.00
PSI	NTRD	FHLM	67723	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	49,918,000.00
PSI	NTRD	FHLM	67748	FHLMC (CALLABLE)	4.80000	06-15-07	25,000,000.00	24,998,477.01	24,965,500.00
PSI	NTRD	FHLM	67758	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	49,918,000.00
PSI	NTRD	FHLM	67759	FHLMC (CALLABLE)	5.00000	02-01-08	50,000,000.00	50,000,000.00	49,920,500.00
PSI	NTRD	FHLM	67784	FHLMC (CALLABLE)	4.88000	08-01-07	50,000,000.00	50,000,000.00	49,919,500.00
PSI	NTRD	FHLM	67785	FHLMC (CALLABLE)	4.85000	08-09-07	50,000,000.00	50,000,000.00	49,907,500.00
PSI	NTRD	FHLM	67829	FHLMC (CALLABLE)	5.00000	01-28-08	50,000,000.00	50,000,000.00	49,918,000.00
PSI	NTRD	FHLM	67981	FHLMC (CALLABLE)	5.00000	02-21-08	25,000,000.00	25,000,000.00	24,987,500.00
PSI	NTRD	FHLM	68098	FHLMC (CALLABLE)	5.12500	02-27-08	50,000,000.00	50,000,000.00	50,039,060.00
PSI	NTRD	FHLM	68099	FHLMC (CALLABLE)	5.12500	02-27-08	50,000,000.00	50,000,000.00	50,039,060.00
PSI	NTRD	FHLM	68115	FHLMC (CALLABLE)	5.25000	03-07-08	39,919,000.00	39,916,968.55	39,920,197.57
PSI	NTRD	FHLM	68161	FHLMC	5.12500	02-27-08	50,000,000.00	49,993,784.25	50,039,060.00
PSI	NTRD	FHLM	68173	FHLMC (CALLABLE)	5.12500	02-27-08	15,000,000.00	14,999,254.11	15,011,718.00
PSI	NTRD	FHLM	68256	FHLMC (CALLABLE)	5.25000	09-22-08	25,000,000.00	25,000,000.00	24,994,750.00
PSI	NTRD	FHLM	68808	FHLMC (CALLABLE)	5.80000	05-09-11	25,000,000.00	25,000,000.00	25,016,750.00
PSI	NTRD	FHLM	68809	FHLMC (CALLABLE)	5.75000	05-11-11	25,000,000.00	24,968,537.79	25,012,750.00
PSI	NTRD	FHLM	69117	FHLMC (CALLABLE)	5.50000	04-24-09	30,000,000.00	29,948,630.31	30,002,100.00
PSI	NTRD	FHLM	69255	FHLMC (CALLABLE)	5.78000	07-06-09	25,000,000.00	25,000,000.00	25,018,500.00
PSI	NTRD	FHLM	69539	FHLMC (CALLABLE)	6.00000	06-27-11	25,000,000.00	25,000,000.00	25,045,500.00
PSI	NTRD	FHLM	69540	FHLMC (CALLABLE)	6.17000	08-03-11	50,000,000.00	50,000,000.00	50,125,000.00
PSI	NTRD	FHLM	69542	FHLMC (CALLABLE)	6.00000	06-27-11	18,205,000.00	18,201,016.39	18,238,133.10
PSI	NTRD	FHLM	69543	FHLMC (CALLABLE)	6.18000	08-03-11	25,000,000.00	25,000,000.00	25,064,000.00
PSI	NTRD	FHLM	69612	FHLMC (CALLABLE)	6.04000	08-10-11	25,000,000.00	24,994,444.82	25,034,750.00
PSI	NTRD	FHLM	69911	FHLMC (CALLABLE)	5.50000	06-13-08	25,000,000.00	25,000,000.00	25,029,750.00
PSI	NTRD	FHLM	69931	FHLMC (CALLABLE)	5.60000	08-24-11	50,000,000.00	50,000,000.00	50,019,000.00
PSI	NTRD	FHLM	69955	FHLMC (CALLABLE)	5.45000	06-21-10	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FHLM	69978	FHLMC (CALLABLE)	5.60000	08-24-11	25,600,000.00	25,600,000.00	25,609,728.00
PSI	NTRD	FHLM	69990	FHLMC (CALLABLE)	5.65000	09-21-11	25,000,000.00	25,000,000.00	24,980,750.00
PSI	NTRD	FHLM	69991	FHLMC (CALLABLE)	5.72500	09-14-11	25,000,000.00	25,000,000.00	24,986,750.00
PSI	NTRD	FHLM	70060	FHLMC (CALLABLE)	5.60000	10-04-10	25,000,000.00	25,000,000.00	24,987,250.00
PSI	NTRD	FHLM	70076	FHLMC (CALLABLE)	5.77000	10-11-11	50,000,000.00	49,948,324.21	50,010,500.00
PSI	NTRD	FHLM	70077	FHLMC (CALLABLE)	5.60000	04-05-10	50,000,000.00	50,000,000.00	49,997,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	70078	FHLMC (CALLABLE)	5.77000	10-03-11	25,000,000.00	25,000,000.00	25,009,500.00
PSI	NTRD	FHLM	70148	FHLMC (CALLABLE)	5.45000	09-02-11	50,000,000.00	50,171,820.10	50,092,500.00
PSI	NTRD	FHLM	70153	FHLMC (CALLABLE)	5.27000	10-17-11	25,000,000.00	25,000,000.00	24,986,250.00
PSI	NTRD	FHLM	70178	FHLMC (CALLABLE)	5.60000	04-18-11	33,198,000.00	33,310,964.03	33,239,497.50
PSI	NTRD	FHLM	70185	FHLMC (CALLABLE)	5.27000	10-06-11	25,000,000.00	25,000,000.00	24,953,125.00
PSI	NTRD	FHLM	70253	FHLMC (CALLABLE)	5.43000	10-24-11	50,000,000.00	50,000,000.00	49,938,000.00
PSI	NTRD	FHLM	70306	FHLMC (CALLABLE)	5.49000	10-27-11	25,000,000.00	25,000,000.00	25,079,250.00
PSI	NTRD	FHLM	70322	FHLMC (CALLABLE)	5.25000	10-06-11	25,000,000.00	24,862,230.77	24,970,750.00
PSI	NTRD	FHLM	70323	FHLMC (CALLABLE)	5.45000	09-02-11	25,000,000.00	24,995,391.94	25,046,250.00
PSI	NTRD	FHLM	70345	FHLMC (CALLABLE)	5.70000	10-26-11	25,000,000.00	25,000,000.00	24,988,500.00
PSI	NTRD	FHLM	70652	FHLMC (CALLABLE)	5.50000	11-15-10	17,325,000.00	17,325,000.00	17,303,170.50
PSI	NTRD	FHLM	70667	FHLMC (CALLABLE)	5.50000	11-28-11	25,000,000.00	25,000,000.00	24,915,000.00
PSI	NTRD	FHLM	70692	FHLMC (CALLABLE)	5.50000	11-09-11	20,977,000.00	20,957,223.00	20,919,103.48
PSI	NTRD	FHLM	70695	FHLMC (CALLABLE)	5.55000	11-28-11	25,000,000.00	25,000,000.00	24,952,250.00
PSI	NTRD	FHLM	70697	FHLMC (CALLABLE)	5.55000	11-28-11	25,000,000.00	25,000,000.00	24,952,250.00
PSI	NTRD	FHLM	70698	FHLMC (CALLABLE)	5.59000	12-05-11	25,000,000.00	25,000,000.00	24,959,000.00
PSI	NTRD	FHLM	70707	FHLMC (CALLABLE)	5.55000	11-28-11	8,925,000.00	8,925,000.00	8,907,953.25
PSI	NTRD	FHLM	70718	FHLMC (CALLABLE)	5.50000	11-28-11	25,000,000.00	25,000,000.00	24,953,125.00
PSI	NTRD	FHLM	70794	FHLMC (CALLABLE)	5.30000	12-20-11	25,000,000.00	25,000,000.00	24,900,750.00
PSI	NTRD	FHLM	70856	FHLMC (CALLABLE)	5.32000	12-21-11	25,000,000.00	25,000,000.00	24,872,750.00
PSI	NTRD	FHLM	70858	FHLMC (CALLABLE)	5.35000	12-19-11	25,000,000.00	25,000,000.00	24,866,750.00
PSI	NTRD	FHLM	70868	FHLMC (CALLABLE)	5.50000	11-28-11	25,000,000.00	25,054,022.13	25,056,640.63
PSI	NTRD	FHLM	70873	FHLMC (CALLABLE)	5.37500	12-19-11	25,000,000.00	25,000,000.00	24,892,000.00
PSI	NTRD	FHLM	70874	FHLMC (CALLABLE)	5.26500	12-19-11	25,000,000.00	25,000,000.00	24,883,500.00
PSI	NTRD	FHLM	70895	FHLMC (CALLABLE)	5.45000	12-21-11	50,000,000.00	50,000,000.00	49,811,000.00
PSI	NTRD	FHLM	70896	FHLMC (CALLABLE)	5.45000	12-21-11	50,000,000.00	50,000,000.00	49,811,000.00
PSI	NTRD	FHLM	70897	FHLMC (CALLABLE)	5.45000	12-21-11	50,000,000.00	50,000,000.00	49,811,000.00
PSI	NTRD	FHLM	70898	FHLMC (CALLABLE)	5.45000	12-21-11	25,000,000.00	25,000,000.00	24,905,500.00
PSI	NTRD	FHLM	70913	FHLMC (CALLABLE)	5.50000	12-21-11	50,000,000.00	50,000,000.00	49,847,000.00
PSI	NTRD	FHLM	70974	FHLMC (CALLABLE)	5.50000	11-28-11	27,825,000.00	27,772,828.13	27,772,828.13
PSI	NTRD	FHLM	70980	FHLMC (CALLABLE)	5.00000	01-28-08	25,000,000.00	24,965,970.80	24,959,000.00
PSI	NTRD	FHLM	71171	FHLMC (CALLABLE)	5.30000	01-09-12	25,000,000.00	25,000,000.00	25,029,000.00
PSI	NTRD	FHLM	71185	FHLMC (CALLABLE)	5.55000	01-09-12	38,550,000.00	38,550,000.00	38,502,583.50
PSI	NTRD	FHLM	71187	FHLMC (CALLABLE)	5.57000	01-17-12	50,000,000.00	50,000,000.00	49,921,000.00
PSI	NTRD	FHLM	71200	FHLMC (CALLABLE)	5.55000	12-28-11	8,515,000.00	8,510,871.30	8,491,158.00
PSI	NTRD	FHLM	71212	FHLMC (CALLABLE)	5.55000	01-09-12	25,000,000.00	24,997,569.82	24,969,250.00
PSI	NTRD	FHLM	71213	FHLMC (CALLABLE)	5.55000	01-09-12	25,000,000.00	25,000,000.00	24,969,250.00
PSI	NTRD	FHLM	71320	FHLMC (CALLABLE)	5.55000	01-09-12	16,930,000.00	16,921,725.07	16,909,176.10
PSI	NTRD	FHLM	71393	FHLMC (CALLABLE)	5.35000	02-06-09	25,000,000.00	24,992,978.11	24,974,000.00
PSI	NTRD	FHLM	71559	FHLMC (CALLABLE)	5.30000	08-14-08	25,000,000.00	25,000,000.00	25,002,250.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2007
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	71560	FHLMC (CALLABLE)	5.30000	08-14-08	25,000,000.00	25,000,000.00	25,002,250.00
PSI	NTRD	FHLM	71592	FHLMC (CALLABLE)	5.30000	08-22-08	25,000,000.00	25,000,000.00	25,017,750.00
PSI	NTRD	FHLM	71593	FHLMC (CALLABLE)	5.30000	08-22-08	25,000,000.00	25,000,000.00	25,017,750.00
PSI	NTRD	FHLM	71611	FHLMC (CALLABLE)	5.35000	08-22-08	25,000,000.00	25,000,000.00	25,011,250.00
FHLM Total							2,550,969,000.00	2,550,908,997.31	2,548,830,167.76
PSI	NTRD	FRAM	64475	FFCB FRN	5.24500	09-24-07	25,000,000.00	25,000,000.00	25,005,750.00
PSI	NTRD	FRAM	64750	FFCB FRN	5.23000	04-13-07	25,000,000.00	24,999,852.74	25,001,500.00
PSI	NTRD	FRAM	67830	FFCB FRN	5.25000	02-12-09	25,000,000.00	25,004,140.05	25,005,000.00
FRAM Total							75,000,000.00	75,003,992.79	75,012,250.00
PSI	NTRD	FRCDQ2	71710	BK OF NOVA SCOTIA FRCD	5.29000	08-29-08	50,000,000.00	50,000,000.00	46,638,425.00
FRCDQ2 Total							50,000,000.00	50,000,000.00	46,638,425.00
PSI	NTRD	HLPC	5058	FHLMC PARTICIPATION CERTIF	9.25000	12-01-08	71,352.61	71,349.99	72,889.55
HLPC Total							71,352.61	71,349.99	72,889.55
PSI	NTRD	MCPN	62341	FHLMC (CALLABLE)	4.50000	09-10-07	50,000,000.00	50,000,000.00	49,867,185.00
PSI	NTRD	MCPN	62421	FHLMC (CALLABLE)	5.00000	09-27-07	50,000,000.00	50,000,000.00	49,980,000.00
MCPN Total							100,000,000.00	100,000,000.00	99,847,185.00
PSI	NTRD	MCSA	61946	FHLMC (CALLABLE)	4.87500	08-03-07	50,000,000.00	50,000,000.00	49,919,000.00
PSI	NTRD	MCSA	61947	FHLMC (CALLABLE)	4.87500	08-03-07	3,215,000.00	3,215,000.00	3,209,791.70
PSI	NTRD	MCSA	65808	FHLB (CALLABLE)	5.00000	07-26-07	50,000,000.00	50,000,000.00	49,953,125.00
PSI	NTRD	MCSA	71065	FHLMC (CALLABLE)	6.00000	12-27-11	50,000,000.00	49,997,587.62	49,840,500.00
MCSA Total							153,215,000.00	153,212,587.62	152,922,416.70
PSI	NTRD	NCD1	70782	FIRST TENNESSEE BK NA CD	5.32000	03-01-07	50,000,000.00	50,000,000.00	49,999,970.00
PSI	NTRD	NCD1	70820	FIRST TENNESSEE BK NA CD	5.32000	03-02-07	50,000,000.00	50,000,013.70	49,999,945.00
PSI	NTRD	NCD1	70952	CITIBANK NA CD	5.30000	03-13-07	50,000,000.00	50,000,000.00	49,999,465.00
PSI	NTRD	NCD1	71120	FIRST TENNESSEE BK NA CD	5.33000	03-27-07	50,000,000.00	50,000,356.37	50,000,405.00
PSI	NTRD	NCD1	71183	FIRST TENNESSEE BK NA CD	5.30000	03-02-07	50,000,000.00	50,000,013.77	49,999,965.00
PSI	NTRD	NCD1	71228	FIRST TENNESSEE BK NA CD	5.30000	03-12-07	50,000,000.00	50,000,151.42	49,999,865.00
PSI	NTRD	NCD1	71524	CITIBANK NA CD	5.31000	05-08-07	50,000,000.00	50,000,000.00	49,999,465.00
PSI	NTRD	NCD1	71539	CHASE BK USA NA CD	5.26000	03-15-07	50,000,000.00	50,000,000.00	49,999,470.00
NCD1 Total							400,000,000.00	400,000,535.26	399,998,550.00
PSI	NTRD	NCDSU	67978	WELLS FARGO BK NA CD (CALLABLE)	5.25000	08-06-07	50,000,000.00	50,000,000.00	49,957,000.00
NCDSU Total							50,000,000.00	50,000,000.00	49,957,000.00
PSI	NTRD	NOTE	68086	UST NOTE	3.75000	03-31-07	50,000,000.00	49,961,413.87	49,933,500.00
PSI	NTRD	NOTE	68627	UST NOTE	3.62500	04-30-07	50,000,000.00	49,894,987.83	49,871,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2007
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	NOTE	68628	UST NOTE	3.62500	04-30-07	50,000,000.00	49,894,987.83	49,871,000.00
PSI	NTRD	NOTE	68634	UST NOTE	3.62500	04-30-07	50,000,000.00	49,894,683.48	49,871,000.00
PSI	NTRD	NOTE	68635	UST NOTE	3.62500	04-30-07	50,000,000.00	49,894,683.48	49,871,000.00
PSI	NTRD	NOTE	68636	UST NOTE	3.12500	05-15-07	50,000,000.00	49,819,458.01	49,791,000.00
PSI	NTRD	NOTE	68637	UST NOTE	3.12500	05-15-07	50,000,000.00	49,819,091.80	49,791,000.00
PSI	NTRD	NOTE	68660	UST NOTE	3.62500	04-30-07	30,000,000.00	29,936,663.68	29,922,600.00
PSI	NTRD	NOTE	68705	UST NOTE	3.62500	04-30-07	50,000,000.00	49,893,353.17	49,871,000.00
PSI	NTRD	NOTE	68706	UST NOTE	3.62500	04-30-07	50,000,000.00	49,893,353.17	49,871,000.00
PSI	NTRD	NOTE	68707	UST NOTE	3.62500	04-30-07	50,000,000.00	49,893,353.17	49,871,000.00
PSI	NTRD	NOTE	68708	UST NOTE	3.62500	04-30-07	30,000,000.00	29,936,011.90	29,922,600.00
PSI	NTRD	NOTE	68806	UST NOTE	3.12500	05-15-07	50,000,000.00	49,077,994.48	49,791,000.00
PSI	NTRD	NOTE	68807	UST NOTE	3.12500	05-15-07	50,000,000.00	49,816,894.53	49,791,000.00
PSI	NTRD	NOTE	68823	UST NOTE	3.75000	03-31-07	50,000,000.00	49,948,665.65	49,933,500.00
PSI	NTRD	NOTE	68828	UST NOTE	3.62500	04-30-07	50,000,000.00	49,890,752.03	49,871,000.00
PSI	NTRD	NOTE	69116	UST NOTE	3.50000	05-31-07	50,000,000.00	49,818,857.02	49,799,000.00
PSI	NTRD	NOTE	69243	UST NOTE	4.87500	05-31-08	50,000,000.00	49,847,699.96	50,049,000.00
PSI	NTRD	NOTE	69318	UST NOTE	4.37500	05-15-07	50,000,000.00	49,907,436.25	49,918,000.00
PSI	NTRD	NOTE	69319	UST NOTE	4.37500	05-15-07	50,000,000.00	49,907,725.04	49,918,000.00
PSI	NTRD	NOTE	69341	UST NOTE	4.37500	05-15-07	50,000,000.00	49,902,708.46	49,918,000.00
PSI	NTRD	NOTE	69375	UST NOTE	3.50000	05-31-07	25,000,000.00	24,887,064.61	24,899,500.00
PSI	NTRD	NOTE	69435	UST NOTE	3.12500	05-15-07	50,000,000.00	49,773,700.42	49,791,000.00
PSI	NTRD	NOTE	69439	UST NOTE	3.12500	05-15-07	50,000,000.00	49,779,803.94	49,791,000.00
PSI	NTRD	NOTE	69440	UST NOTE	3.50000	05-31-07	50,000,000.00	49,778,915.78	49,799,000.00
NOTE Total							1,185,000,000.00	1,181,070,259.56	1,181,726,700.00
PSI	NTRD	REPO	71751	REPO FHLB 4.885 03-05-07	5.28000	03-01-07	49,143,000.00	49,143,000.00	49,143,000.00
PSI	NTRD	REPO	71752	REPO FHLB 4.50 05-21-07	5.28000	03-01-07	49,572,000.00	49,572,000.00	49,572,000.00
PSI	NTRD	REPO	71753	REPO FNMA 4.84 06-22-07	5.28000	03-01-07	49,326,000.00	49,326,000.00	49,326,000.00
PSI	NTRD	REPO	71754	REPO FNMA 4.84 06-22-07	5.28000	03-01-07	49,326,000.00	49,326,000.00	49,326,000.00
PSI	NTRD	REPO	71755	REPO FNMA 4.875 04-10-08	5.28000	03-01-07	49,878,000.00	49,878,000.00	49,878,000.00
PSI	NTRD	REPO	71756	REPO FNMA 3.75 09-15-08	5.28000	03-01-07	48,959,000.00	48,959,000.00	48,959,000.00
PSI	NTRD	REPO	71757	REPO FNMA 3.75 09-15-08	5.28000	03-01-07	48,959,000.00	48,959,000.00	48,959,000.00
PSI	NTRD	REPO	71758	REPO FNMA 3.75 09-15-08	5.28000	03-01-07	48,959,000.00	48,959,000.00	48,959,000.00
PSI	NTRD	REPO	71759	REPO FNMA 3.75 09-15-08	5.28000	03-01-07	48,959,000.00	48,959,000.00	48,959,000.00
PSI	NTRD	REPO	71760	REPO FNMA 5.40 04-13-09	5.28000	03-01-07	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	REPO	71761	REPO FNMA 5.20 11-20-09	5.28000	03-01-07	6,919,000.00	6,919,000.00	6,919,000.00
REPO Total							500,000,000.00	500,000,000.00	500,000,000.00
PSI	NTRD	YANK	70183	ROYAL BK OF CANADA NY CD	5.30000	10-05-07	50,000,000.00	50,000,000.00	49,985,390.00
YANK Total							50,000,000.00	50,000,000.00	49,985,390.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2007
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	68398	BARCLAYS BK PLC NY CD	5.11250	03-23-07	50,000,000.00	50,000,000.00	49,986,835.00
PSI	NTRD	YANK1	68666	BARCLAYS BK PLC NY CD	5.27000	04-18-07	50,000,000.00	50,000,000.00	49,982,820.00
PSI	NTRD	YANK1	69127	DEUTSCHE BK AG NY CD	5.42000	06-01-07	25,000,000.00	25,000,000.00	24,995,195.00
PSI	NTRD	YANK1	70679	BNP PARIBAS NY CD	5.33000	03-16-07	50,000,000.00	50,000,000.00	49,999,530.00
PSI	NTRD	YANK1	70808	SVENSKA HANDELSBANKEN NY CD	5.30500	03-05-07	50,000,000.00	50,000,054.78	49,999,750.00
PSI	NTRD	YANK1	70893	ABN AMRO BK NV CHICAGO CD	5.35000	12-11-07	50,000,000.00	50,003,755.03	50,031,230.00
PSI	NTRD	YANK1	70988	BARCLAYS BK PLC NY CD	5.31000	03-13-07	50,000,000.00	50,000,000.00	49,999,640.00
PSI	NTRD	YANK1	71003	SOCIETE GENERALE NY CD (CALLABLE)	5.40000	12-20-07	50,000,000.00	50,000,000.00	50,054,355.00
PSI	NTRD	YANK1	71004	SOCIETE GENERALE NY CD (CALLABLE)	5.40000	12-20-07	50,000,000.00	50,000,000.00	50,054,355.00
PSI	NTRD	YANK1	71034	TORONTO DOMINION BK NY CD	5.31000	03-19-07	50,000,000.00	50,000,000.00	49,999,520.00
PSI	NTRD	YANK1	71119	BNP PARIBAS SF CD	5.31500	03-27-07	50,000,000.00	50,000,000.00	49,999,850.00
PSI	NTRD	YANK1	71182	CREDIT SUISSE NY CD	5.29000	03-05-07	50,000,000.00	50,000,000.00	49,999,840.00
PSI	NTRD	YANK1	71191	LLOYDS TSB BK PLC NY CD	5.29000	03-05-07	50,000,000.00	50,000,055.07	49,999,845.00
PSI	NTRD	YANK1	71203	LLOYDS TSB BK PLC NY CD	5.29000	03-01-07	50,000,000.00	50,000,000.00	49,999,970.00
PSI	NTRD	YANK1	71204	SOCIETE GENERALE NY CD	5.29000	03-06-07	50,000,000.00	50,000,068.84	49,999,820.00
PSI	NTRD	YANK1	71205	DEUTSCHE BK AG NY CD	5.30000	07-03-07	50,000,000.00	50,000,000.00	49,996,255.00
PSI	NTRD	YANK1	71221	CREDIT SUISSE NY CD	5.28500	03-09-07	50,000,000.00	50,000,000.00	49,999,705.00
PSI	NTRD	YANK1	71227	BARCLAYS BK PLC NY CD	5.29000	03-26-07	50,000,000.00	50,000,000.00	49,999,355.00
PSI	NTRD	YANK1	71231	UBS AG STAMFORD CD	5.28000	03-09-07	50,000,000.00	50,000,055.09	49,999,650.00
PSI	NTRD	YANK1	71240	BK OF NOVA SCOTIA PORTLAND CD	5.28000	04-11-07	50,000,000.00	50,000,000.00	49,997,845.00
PSI	NTRD	YANK1	71241	TORONTO DOMINION BK NY CD	5.29500	05-16-07	50,000,000.00	50,000,518.26	49,995,515.00
PSI	NTRD	YANK1	71252	CREDIT SUISSE NY CD	5.28000	03-12-07	50,000,000.00	50,000,000.00	49,999,560.00
PSI	NTRD	YANK1	71284	CIBC NY CD	5.29000	03-26-07	50,000,000.00	50,000,343.74	49,999,520.00
PSI	NTRD	YANK1	71305	UBS AG STAMFORD CD	5.29500	04-13-07	50,000,000.00	50,000,000.00	49,998,975.00
PSI	NTRD	YANK1	71361	CREDIT SUISSE NY CD	5.36500	01-25-08	50,000,000.00	50,000,000.00	50,063,925.00
PSI	NTRD	YANK1	71362	BARCLAYS BK PLC NY CD	5.31500	04-23-07	50,000,000.00	50,000,306.33	50,000,515.00
PSI	NTRD	YANK1	71367	ROYAL BK OF SCOTLAND PLC NY CD	5.28000	03-26-07	50,000,000.00	50,000,000.00	49,999,385.00
PSI	NTRD	YANK1	71368	BNP PARIBAS SF CD	5.30000	04-24-07	50,000,000.00	50,000,000.00	49,999,455.00
PSI	NTRD	YANK1	71382	DEUTSCHE BK AG NY CD (CALLABLE)	5.37000	01-28-08	25,000,000.00	25,000,000.00	25,033,510.00
PSI	NTRD	YANK1	71395	ROYAL BK OF SCOTLAND PLC NY CD	5.36500	01-29-08	50,000,000.00	50,002,199.89	50,071,840.00
PSI	NTRD	YANK1	71396	ABN AMRO BK NV CHICAGO CD	5.41500	01-29-08	50,000,000.00	50,004,397.88	50,098,400.00
PSI	NTRD	YANK1	71397	ABN AMRO BK NV CHICAGO CD	5.41500	01-29-08	50,000,000.00	50,004,397.88	50,098,400.00
PSI	NTRD	YANK1	71400	UBS AG STAMFORD CD	5.28000	03-09-07	50,000,000.00	49,999,863.17	49,999,650.00
PSI	NTRD	YANK1	71411	RABOBANK NEDERLAND NV NY CD	5.28000	03-02-07	50,000,000.00	50,000,008.48	49,999,955.00
PSI	NTRD	YANK1	71412	SVENSKA HANDELSBANKEN NY CD	5.28000	03-01-07	50,000,000.00	50,000,000.00	49,999,980.00
PSI	NTRD	YANK1	71413	SVENSKA HANDELSBANKEN NY CD	5.28000	03-01-07	50,000,000.00	50,000,000.00	49,999,980.00
PSI	NTRD	YANK1	71421	SOCIETE GENERALE NY CD	5.28000	03-02-07	50,000,000.00	50,000,013.82	49,999,965.00
PSI	NTRD	YANK1	71422	ROYAL BK OF SCOTLAND PLC NY CD	5.28000	03-30-07	50,000,000.00	50,000,000.00	49,999,035.00
PSI	NTRD	YANK1	71456	SVENSKA HANDELSBANKEN NY CD	5.28500	03-02-07	50,000,000.00	50,000,013.83	49,999,980.00
PSI	NTRD	YANK1	71504	SVENSKA HANDELSBANKEN NY CD	5.29000	04-06-07	50,000,000.00	50,000,495.64	49,999,600.00

Los Angeles County Treasurer
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As of February 28, 2007
Fund: Pooled Surplus Investments
Attachment X

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PSI	NTRD	YANK1	71514	LLOYDS TSB BK PLC NY CD	5.28000	03-16-07	50,000,000.00	50,000,191.17	49,999,830.00
PSI	NTRD	YANK1	71550	UBS AG STAMFORD CD	5.28000	03-30-07	50,000,000.00	50,000,000.00	49,999,390.00
PSI	NTRD	YANK1	71579	SOCIETE GENERALE NY CD	5.29000	04-20-07	50,000,000.00	50,000,687.79	49,999,885.00
PSI	NTRD	YANK1	71588	UBS AG STAMFORD CT CD	5.29000	04-20-07	50,000,000.00	50,000,000.00	49,999,885.00
PSI	NTRD	YANK1	71590	RABOBANK NEDERLAND NV NY CD	5.28000	04-20-07	50,000,000.00	50,000,000.00	49,999,290.00
PSI	NTRD	YANK1	71591	RABOBANK NEDERLAND NV NY CD	5.28000	04-20-07	50,000,000.00	50,000,000.00	49,999,290.00
PSI	NTRD	YANK1	71602	BK OF MONTREAL CHICAGO CD	5.28000	04-20-07	50,000,000.00	50,000,687.90	49,999,240.00
PSI	NTRD	YANK1	71628	CREDIT SUISSE NY CD	5.27500	03-16-07	50,000,000.00	50,000,000.00	49,999,905.00
PSI	NTRD	YANK1	71639	LLOYDS TSB BK PLC NY CD	5.28000	04-02-07	50,000,000.00	50,000,441.80	49,999,715.00
PSI	NTRD	YANK1	71640	CREDIT SUISSE NY CD	5.27500	03-20-07	50,000,000.00	50,000,000.00	49,999,965.00
PSI	NTRD	YANK1	71644	BK OF MONTREAL CHICAGO CD	5.28000	04-23-07	50,000,000.00	50,000,729.49	49,999,540.00
PSI	NTRD	YANK1	71645	ROYAL BK OF SCOTLAND PLC NY CD	5.28000	04-23-07	50,000,000.00	50,000,000.00	49,999,540.00
PSI	NTRD	YANK1	71646	BNP PARIBAS SF CD	5.29000	05-21-07	50,000,000.00	50,000,000.00	49,998,175.00
PSI	NTRD	YANK1	71667	BK OF MONTREAL CHICAGO CD	5.27000	03-22-07	50,000,000.00	50,000,000.00	49,999,860.00
PSI	NTRD	YANK1	71668	LLOYDS TSB BK PLC NY CD	5.28000	04-20-07	50,000,000.00	50,000,688.70	49,999,675.00
PSI	NTRD	YANK1	71679	UBS AG STAMFORD CT CD	5.28000	04-02-07	50,000,000.00	50,000,441.92	49,999,790.00
PSI	NTRD	YANK1	71684	CIBC NY CD	5.28000	03-29-07	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	71685	CIBC NY CD	5.28000	03-29-07	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	YANK1	71692	BNP PARIBAS SF CD	5.27000	03-13-07	50,000,000.00	50,000,000.00	49,999,930.00
PSI	NTRD	YANK1	71693	BNP PARIBAS SF CD	5.27000	03-16-07	50,000,000.00	50,000,000.00	49,999,915.00
PSI	NTRD	YANK1	71694	BK OF MONTREAL CHICAGO CD	5.28500	04-24-07	50,000,000.00	50,000,743.46	50,000,085.00
PSI	NTRD	YANK1	71695	DEUTSCHE BK AG NY CD	5.28000	04-20-07	50,000,000.00	50,000,000.00	49,999,730.00
PSI	NTRD	YANK1	71709	CIBC NY CD	5.28000	03-29-07	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	71715	RABOBANK NEDERLAND NV NY CD	5.28000	04-02-07	50,000,000.00	50,000,202.96	49,999,715.00
PSI	NTRD	YANK1	71716	RABOBANK NEDERLAND NV NY CD	5.28000	04-02-07	50,000,000.00	50,000,202.96	49,999,715.00
PSI	NTRD	YANK1	71717	LLOYDS TSB BK PLC NY CD	5.28000	04-03-07	50,000,000.00	50,000,455.99	49,999,965.00
PSI	NTRD	YANK1	71740	BK OF MONTREAL CHICAGO CD	5.28000	03-30-07	50,000,000.00	50,000,401.01	50,000,000.00
PSI	NTRD	YANK1	71741	DEUTSCHE BK AG NY CD	5.28500	03-30-07	50,000,000.00	50,000,446.40	50,000,045.00
YANK1 Total							3,325,000,000.00	3,325,022,869.28	3,325,444,585.00
PSI	NTRD	YANK3	70894	ROYAL BK OF CANADA NY CD (CALLABLE)	5.30000	06-18-08	25,000,000.00	25,000,000.00	24,967,056.75
PSI	NTRD	YANK3	71265	ROYAL BK OF CANADA NY CD (CALLABLE)	5.39000	07-25-08	25,000,000.00	25,000,000.00	25,004,225.00
YANK3 Total							50,000,000.00	50,000,000.00	49,971,281.75
PSI	NTRD	YCDSU30	67856	DEUTSCHE BK AG NY CD SU (CALLABLE)	5.25000	08-01-07	50,000,000.00	50,000,000.00	49,954,550.00
PSI	NTRD	YCDSU30	70089	DEUTSCHE BK AG NY CD SU (CALLABLE)	5.25000	09-14-07	23,550,000.00	23,539,661.62	23,550,000.00
YCDSU30 Total							73,550,000.00	73,539,661.62	73,504,550.00
PSI-NTRD Total							19,622,343,851.47	19,603,405,053.62	19,595,630,373.10
PSI-Historical Cost							<u>19,577,104,650.52</u>		

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2007
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	AST	BOND	10283	U.S.T. BOND	10.37500	11-15-12	250,000.00	247,905.62	259,052.50
		BOND Total					250,000.00	247,905.62	259,052.50
		AST - ATTORNEY SETTLEMENT TRUST Total					250,000.00	247,905.62	259,052.50
SPI	BLPSI	STRP	65916	US TREASURY STRIPS	0.00000	08-15-07	500,000.00	491,673.04	488,710.00
SPI	BLPSI	STRP	69405	US TREASURY STRIPS	0.00000	08-15-09	500,000.00	442,292.27	447,060.00
SPI	BLPSI	STRP	69406	US TREASURY STRIPS	0.00000	05-15-08	500,000.00	470,587.18	472,210.00
SPI	BLPSI	STRP	71612	US TREASURY STRIPS	0.00000	02-15-08	500,000.00	476,829.19	477,575.00
		STRP Total					2,000,000.00	1,881,381.68	1,885,555.00
SPI	BLPSI	TBIL	70139	UST BILL	4.81000	03-29-07	700,000.00	697,381.22	697,200.00
SPI	BLPSI	TBIL	71650	UST BILL	5.03500	05-24-07	500,000.00	494,125.83	494,150.00
		TBIL Total					1,200,000.00	1,191,507.05	1,191,350.00
		BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total					3,200,000.00	3,072,888.73	3,076,905.00
SPI	F5LA	BNOT	71486	BK OFAMERICA NA BK NOTE	5.33000	08-02-07	34,000,000.00	34,000,000.00	34,002,808.40
		BNOT Total					34,000,000.00	34,000,000.00	34,002,808.40
SPI	F5LA	CPD	71484	TOYOTA MOTOR CREDIT CORP CP	5.19000	08-02-07	34,000,000.00	33,245,143.33	33,226,384.40
		CPD Total					34,000,000.00	33,245,143.33	33,226,384.40
SPI	F5LA	CPI	71483	GE CAPITAL CORP CP	5.20000	08-01-07	34,000,000.00	34,000,000.00	34,020,468.00
		CPI Total					34,000,000.00	34,000,000.00	34,020,468.00
SPI	F5LA	FFCB	69690	FFCB	5.32000	08-09-07	37,000,000.00	37,000,000.00	37,011,562.50
SPI	F5LA	FFCB	71020	FFCB (CALLABLE)	5.15000	12-14-09	14,000,000.00	13,991,857.31	13,986,875.00
SPI	F5LA	FFCB	71485	FFCB	5.20000	02-07-08	16,249,000.00	16,252,893.75	16,259,722.72
SPI	F5LA	FFCB	71487	FFCB	5.12500	01-18-08	751,000.00	750,502.38	751,000.00
		FFCB Total					68,000,000.00	67,995,253.44	68,009,160.22
SPI	F5LA	FHLB	69703	FHLB	5.25000	08-03-07	48,000,000.00	47,969,989.92	48,000,000.00
SPI	F5LA	FHLB	71347	FHLB	5.00000	01-11-08	10,000,000.00	9,981,469.69	9,990,625.00
SPI	F5LA	FHLB	71610	FHLB (CALLABLE)	5.25000	02-15-08	15,000,000.00	15,000,000.00	15,009,375.00
		FHLB Total					73,000,000.00	72,951,459.61	73,000,000.00
SPI	F5LA	FHLM	69687	FHLMC	4.50000	04-18-07	28,000,000.00	27,966,532.81	27,970,040.00
SPI	F5LA	FHLM	70694	FHLMC (CALLABLE)	5.40000	11-24-09	20,000,000.00	20,000,000.00	19,961,600.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2007
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	F5LA	FHLM	71608	FHLMC (CALLABLE)	5.25000	02-15-08	50,000,000.00	50,000,000.00	50,008,500.00
		FHLM Total					98,000,000.00	97,966,532.81	97,940,140.00
SPI	F5LA	NOTE	70529	UST NOTE	3.87500	07-31-07	20,000,000.00	19,910,393.77	19,901,600.00
SPI	F5LA	NOTE	70530	UST NOTE	3.87500	07-31-07	50,000,000.00	49,772,722.08	49,754,000.00
SPI	F5LA	NOTE	70531	UST NOTE	3.87500	07-31-07	50,000,000.00	49,777,071.89	49,754,000.00
		NOTE Total					120,000,000.00	119,460,187.74	119,409,600.00
SPI	F5LA	YANK1	69689	DEUTSCHE BANK NY CD	5.46000	04-19-07	36,000,000.00	36,000,000.00	36,000,864.00
SPI	F5LA	YANK1	69701	SOCIETE GENERALE NY CD	5.46000	04-10-07	36,000,000.00	36,000,000.00	36,000,709.20
SPI	F5LA	YANK1	69702	UBS AG STAMFORD CT CD	5.47000	05-10-07	36,000,000.00	36,000,672.17	36,000,514.80
SPI	F5LA	YANK1	69705	RABOBANK NEDERLAND NV NY CD	5.46000	05-10-07	36,000,000.00	36,000,672.22	35,999,834.40
SPI	F5LA	YANK1	71024	BARCLAYS BK PLC NY CD	5.30000	06-15-07	15,000,000.00	15,000,000.00	14,998,318.50
SPI	F5LA	YANK1	71025	ROYAL BK OF SCOTLAND PLC NY CD	5.28000	06-15-07	14,000,000.00	14,000,000.00	13,997,620.00
SPI	F5LA	YANK1	71324	ROYAL BK OF SCOTLAND PLC NY CD	5.31000	09-14-07	24,000,000.00	24,000,000.00	24,003,336.00
SPI	F5LA	YANK1	71344	BARCLAYS BK PLC NY CD	5.31000	09-14-07	21,000,000.00	21,000,000.00	21,003,267.60
		YANK1 Total					218,000,000.00	218,001,344.39	218,004,464.50
		F5LA - CHILDREN & FAMILIES FIRST 5 LA Total					679,000,000.00	677,619,921.32	677,613,025.52
SPI	GF	1TRD	3187	FLYING TRIANGLE LOAN	5.50000	02-01-15	47,573.43	47,573.43	47,573.43
SPI	GF	1TRD	3463	FLYING TRIANGLE LOAN	5.50000	03-01-15	192,001.05	192,001.05	192,001.05
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04-01-17	135,818.40	135,818.40	135,818.40
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST	5.50000	08-01-12	43,631.24	43,631.24	43,631.24
SPI	GF	1TRD	15858	FLYING TRIANGLE 1ST	5.50000	07-01-13	33,802.55	33,802.55	33,802.55
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST	5.50000	01-01-14	94,161.42	94,161.42	94,161.42
SPI	GF	1TRD	17270	FLYING TRIANGLE 1ST	5.50000	04-01-14	151,628.93	151,628.93	151,628.93
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04-24-14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	17795	FLYING TRIANGLE 1ST	5.50000	05-01-14	55,483.14	55,483.14	55,483.14
		1TRD Total					1,016,600.16	1,016,600.16	1,016,600.16
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09-02-21	5,410,000.00	5,410,000.00	5,410,000.00
		LTBD Total					5,410,000.00	5,410,000.00	5,410,000.00
		GF - GENERAL FUND Total					6,426,600.16	6,426,600.16	6,426,600.16
SPI	LACOE	GIC5	69551	IXIS FDG - ALHAMBRA USD	5.38700	06-27-07	2,506,567.83	2,506,567.83	2,506,567.83
SPI	LACOE	GIC5	69552	IXIS FDG - BEVERLY HILLS USD	5.38700	06-27-07	2,437,130.46	2,437,130.46	2,437,130.46
SPI	LACOE	GIC5	69553	IXIS FDG - BURBANK USD	5.38700	06-27-07	3,687,453.83	3,687,453.83	3,687,453.83
SPI	LACOE	GIC5	69554	IXIS FDG - GLENDALE CCD	5.38700	06-27-07	2,622,143.91	2,622,143.91	2,622,143.91

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2007
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	LACOE	GIC5	69555	IXIS FDG - HAWTHORNE SD	5.38700	06-27-07	2,551.00	2,551.00	2,551.00
SPI	LACOE	GIC5	69556	IXIS FDG - LA CANADA USD	5.38700	06-27-07	958,853.43	958,853.43	958,853.43
SPI	LACOE	GIC5	69557	IXIS FDG - PALMDALE SD	5.38700	06-27-07	5,019,091.25	5,019,091.25	5,019,091.25
SPI	LACOE	GIC5	69558	IXIS FDG - PALOS VERDES USD	5.38700	06-27-07	5,019,091.25	5,019,091.25	5,019,091.25
SPI	LACOE	GIC5	69559	IXIS FDG - REDONDO BEACH USD	5.38700	06-27-07	5,019,091.25	5,019,091.25	5,019,091.25
GIC5 Total							27,271,974.21	27,271,974.21	27,271,974.21
LACOE - LAC OFFICE OF EDUCATION Total							27,271,974.21	27,271,974.21	27,271,974.21
SPI	LAUSD1	GIC5	70474	XL ASSET FDG SERIES G GIC	5.25300	10-01-07	200,000,000.00	200,000,000.00	200,000,000.00
SPI	LAUSD1	GIC5	71722	CITIGROUP FIN PROD GIC 06	5.06500	11-29-07	122,500,000.00	122,500,000.00	122,500,000.00
GIC5 Total							322,500,000.00	322,500,000.00	322,500,000.00
LAUSD1 - LA UNIFIED SCHOOL DISTRICT Total							322,500,000.00	322,500,000.00	322,500,000.00
SPI	LAUSDWC	FFCB	68021	FFCB	4.25000	10-10-08	16,000,000.00	15,859,509.02	15,865,000.00
SPI	LAUSDWC	FFCB	68993	FFCB	5.24000	07-18-08	10,000,000.00	10,005,611.11	10,046,875.00
SPI	LAUSDWC	FFCB	70059	FFCB	5.00000	09-21-09	5,000,000.00	4,992,492.70	5,018,750.00
FFCB Total							31,000,000.00	30,857,612.83	30,930,625.00
SPI	LAUSDWC	FHLB	69704	FHLB	5.25000	06-11-10	30,000,000.00	29,995,913.01	30,421,875.00
SPI	LAUSDWC	FHLB	70057	FHLB	5.00000	09-18-09	5,000,000.00	4,993,664.78	5,025,000.00
FHLB Total							35,000,000.00	34,989,577.79	35,446,875.00
SPI	LAUSDWC	FHLM	68668	FHLMC	5.12500	10-15-08	13,000,000.00	12,993,508.80	13,056,875.00
SPI	LAUSDWC	FHLM	68966	FHLMC	4.30000	05-05-08	15,000,000.00	14,838,599.17	14,886,600.00
SPI	LAUSDWC	FHLM	70056	FHLMC	3.62500	02-03-09	10,000,000.00	9,740,391.25	9,777,900.00
FHLM Total							38,000,000.00	37,572,499.22	37,721,375.00
SPI	LAUSDWC	FXCD	70058	RABOBANK NEDERLAND NY CD	5.05000	03-16-09	10,000,000.00	10,000,000.00	9,915,439.20
FXCD Total							10,000,000.00	10,000,000.00	9,915,439.20
SPI	LAUSDWC	NOTE	66262	UST NOTE	3.62500	06-30-07	20,000,000.00	19,973,625.64	19,903,124.00
SPI	LAUSDWC	NOTE	66263	UST NOTE	3.00000	11-15-07	30,000,000.00	29,791,726.76	29,582,811.00
SPI	LAUSDWC	NOTE	68023	UST NOTE	2.62500	05-15-08	5,000,000.00	4,889,733.36	4,873,850.00
SPI	LAUSDWC	NOTE	68075	UST NOTE	4.37500	01-31-08	21,000,000.00	20,953,101.47	20,895,840.00
SPI	LAUSDWC	NOTE	68680	UST NOTE	3.75000	03-31-07	30,000,000.00	29,970,237.04	29,960,100.00
SPI	LAUSDWC	NOTE	68681	UST NOTE	4.62500	03-31-08	30,000,000.00	29,908,221.62	29,919,000.00
SPI	LAUSDWC	NOTE	68682	UST NOTE	3.62500	06-30-07	10,000,000.00	9,957,002.15	9,951,562.00
SPI	LAUSDWC	NOTE	68976	UST NOTE	4.37500	01-31-08	9,000,000.00	8,950,671.00	8,955,360.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2007
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	LAUSDWC	NOTE	68977	UST NOTE	4.00000	06-15-09	21,000,000.00	20,554,867.55	20,728,470.00
SPI	LAUSDWC	NOTE	68989	UST NOTE	3.75000	05-15-08	25,000,000.00	24,654,996.14	24,698,250.00
SPI	LAUSDWC	NOTE	68990	UST NOTE	3.37500	10-15-09	20,000,000.00	19,233,357.56	19,411,000.00
SPI	LAUSDWC	NOTE	69565	UST NOTE	3.25000	08-15-08	20,000,000.00	19,492,711.43	19,586,000.00
NOTE Total							241,000,000.00	238,330,251.72	238,465,367.00
LAUSDWC - LAUSD WORKERS COMP Total							355,000,000.00	351,749,941.56	352,479,681.20
SPI	MAST	BOND	10524	UST BOND	10.37500	11-15-12	75,000.00	74,368.33	77,715.75
SPI	MAST	BOND	18810	UST BOND	7.25000	05-15-16	85,000.00	86,987.01	101,857.20
BOND Total							160,000.00	161,355.34	179,572.95
MAST - MGMT SETTLEMENT TRUST Total							160,000.00	161,355.34	179,572.95
SPI	PVUSD	TBIL	69944	UST BILL	4.93000	03-01-07	4,900,000.00	4,900,000.00	4,900,000.00
TBIL Total							4,900,000.00	4,900,000.00	4,900,000.00
PVUSD - PALOS VERDES PENINSULA USD Total							4,900,000.00	4,900,000.00	4,900,000.00
SPI	SANIT	CNFX	69652	TOYOTA MOTOR CREDIT CORP MTN	5.33000	08-03-09	230,000.00	230,000.00	231,078.13
SPI	SANIT	CNFX	70099	GE CAPITAL CORP MTN	3.50000	05-01-08	221,000.00	216,860.07	216,986.64
SPI	SANIT	CNFX	70100	GE CAPITAL CORP MTN	4.12500	03-04-08	348,000.00	344,394.44	344,394.72
CNFX Total							799,000.00	791,254.51	792,459.49
SPI	SANIT	FFCB	59996	FFCB (CALLABLE)	4.00000	01-05-09	165,000.00	164,938.95	162,370.31
FFCB Total							165,000.00	164,938.95	162,370.31
SPI	SANIT	FHLB	58460	FHLB (CALLABLE)	4.15000	09-09-08	365,000.00	365,000.00	361,235.94
SPI	SANIT	FHLB	61958	FHLB (CALLABLE)	4.40000	08-05-09	100,000.00	100,000.00	98,750.00
SPI	SANIT	FHLB	61959	FHLB (CALLABLE)	3.65000	08-03-07	65,000.00	64,995.69	64,573.44
SPI	SANIT	FHLB	64546	FHLB (CALLABLE)	5.14500	04-13-10	260,000.00	260,000.00	259,106.25
FHLB Total							790,000.00	789,995.69	783,665.63
SPI	SANIT	FHLM	63292	FHLMC (CALLABLE)	4.41500	12-28-09	228,000.00	228,000.00	224,639.28
SPI	SANIT	FHLM	63364	FHLMC (CALLABLE)	4.33000	12-30-09	149,000.00	149,000.00	146,553.42
SPI	SANIT	FHLM	66176	FHLMC (CALLABLE)	5.12500	08-25-10	171,000.00	171,000.00	170,115.93
SPI	SANIT	FHLM	69647	FHLMC (CALLABLE)	5.58500	08-03-11	340,000.00	340,000.00	344,324.80
SPI	SANIT	FHLM	69648	FHLMC (CALLABLE)	5.58500	08-11-11	330,000.00	330,000.00	334,253.70
FHLM Total							1,218,000.00	1,218,000.00	1,219,887.13

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2007
Fund: Specific Purpose Investments
Attachment X

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SPI	SANIT	FNMA	56407	FNMA (CALLABLE)	3.71000	04-30-08	12,000.00	12,000.00	11,831.25
SPI	SANIT	FNMA	58039	FNMA (CALLABLE)	3.57000	08-06-08	272,000.00	272,000.00	267,240.00
SPI	SANIT	FNMA	59555	FNMA (CALLABLE)	4.06000	12-16-08	7,000.00	7,000.00	6,899.38
SPI	SANIT	FNMA	59998	FNMA (CALLABLE)	4.10000	01-20-09	640,000.00	640,000.00	630,800.00
FNMA Total							931,000.00	931,000.00	916,770.63
SPI	SANIT	GIC06	68043	TRINITY FDG CO LLC GIC	4.75300	06-30-09	108,763,967.81	108,763,967.81	108,763,967.81
GIC06 Total							108,763,967.81	108,763,967.81	108,763,967.81
SPI	SANIT	NOTE	52121	UST NOTE	4.37500	05-15-07	127,000.00	127,033.96	126,791.72
SPI	SANIT	NOTE	54208	UST NOTE	3.25000	08-15-07	129,000.00	129,167.05	127,956.39
SPI	SANIT	NOTE	57741	UST NOTE	4.37500	05-15-07	162,000.00	162,779.98	161,734.32
SPI	SANIT	NOTE	57742	UST NOTE	3.00000	11-15-07	144,000.00	144,857.95	141,997.49
SPI	SANIT	NOTE	57743	UST NOTE	3.00000	02-15-08	107,000.00	107,778.98	105,094.06
SPI	SANIT	NOTE	57744	UST NOTE	2.62500	05-15-08	107,000.00	107,425.44	104,300.39
SPI	SANIT	NOTE	57752	UST NOTE	3.25000	08-15-07	143,000.00	143,770.48	141,843.13
SPI	SANIT	NOTE	66854	UST NOTE	4.25000	10-15-10	111,000.00	110,740.63	110,033.19
SPI	SANIT	NOTE	69645	UST NOTE	4.87500	07-31-11	1,000.00	998.55	1,014.18
NOTE Total							1,031,000.00	1,034,553.02	1,020,764.87
SANIT - SANITATION DISTRICT Total							113,697,967.81	113,693,709.98	113,659,885.87
SPI	SCAQM	CTDQ	33313	S OF C LAIF	0.00000	12-31-07	9,705.70	9,705.70	9,705.70
SPI	SCAQM	CTDQ	34065	S OF C LAIF	0.00000	12-31-07	276,868.88	276,868.88	276,868.88
SPI	SCAQM	CTDQ	34956	S OF C LAIF	0.00000	12-31-07	280,284.81	280,284.81	280,284.81
SPI	SCAQM	CTDQ	35632	S OF C LAIF	0.00000	12-31-07	283,977.33	283,977.33	283,977.33
SPI	SCAQM	CTDQ	36440	S OF C LAIF	0.00000	12-31-07	275,858.99	275,858.99	275,858.99
SPI	SCAQM	CTDQ	37297	S OF C LAIF	0.00000	12-31-07	278,589.62	278,589.62	278,589.62
SPI	SCAQM	CTDQ	38232	S OF C LAIF	0.00000	12-31-07	284,655.28	284,655.28	284,655.28
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12-31-07	4,998,000.00	4,998,000.00	4,998,000.00
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12-31-07	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12-31-07	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12-31-07	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12-31-07	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12-31-07	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12-31-07	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12-31-07	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12-31-07	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12-31-07	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12-31-07	450,282.68	450,282.68	450,282.68

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2007
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12-31-07	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12-31-07	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12-31-07	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12-31-07	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12-31-07	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12-31-07	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12-31-07	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12-31-07	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12-31-07	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12-31-07	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12-31-07	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12-31-07	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12-31-07	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12-31-07	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12-31-07	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12-31-07	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12-31-07	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12-31-07	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12-31-07	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12-31-07	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12-31-07	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12-31-07	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12-31-07	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12-31-07	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12-31-07	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12-31-07	513,938.89	513,938.89	513,938.89
CTDQ Total							39,500,000.00	39,500,000.00	39,500,000.00
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,500,000.00	39,500,000.00	39,500,000.00
SPI	SCP6F	CPI	71220	GE CAPITAL SERVICES INC CP	5.17000	07-09-07	5,000,000.00	5,000,000.00	5,001,243.00
CPI Total							5,000,000.00	5,000,000.00	5,001,243.00
SCP6F - SCAQMD-Mobile Source Air Total							5,000,000.00	5,000,000.00	5,001,243.00
SPI	SCP88	YANK1	69988	CIBC NY CD	5.33000	03-08-07	5,000,000.00	5,000,000.00	4,999,917.00
YANK1 Total							5,000,000.00	5,000,000.00	4,999,917.00
SCP88 -SC-BP ARCO SETTLE PROJ FUND Total							5,000,000.00	5,000,000.00	4,999,917.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2007
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCU5E	YANK1	69989	BARCLAYS BK PLC NY CD	5.34000	03-07-07	5,000,000.00	5,000,000.00	4,999,936.50
		YANK1 Total					5,000,000.00	5,000,000.00	4,999,936.50
		SCU5E - SCAQMD REVENUE FUND Total					5,000,000.00	5,000,000.00	4,999,936.50
SPI	SCU5F	YANK1	71218	DEUTSCHE BK AG NY CD	5.31000	07-09-07	5,000,000.00	5,000,000.00	4,999,840.50
		YANK1 Total					5,000,000.00	5,000,000.00	4,999,840.50
		SCU5F - SCAQMD-CLEAN FUEL PROFRAM FUND Total					5,000,000.00	5,000,000.00	4,999,840.50
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12-31-07	7,000,000.00	7,000,000.00	7,000,000.00
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12-31-07	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12-31-07	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12-31-07	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12-31-07	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12-31-07	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12-31-07	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12-31-07	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12-31-07	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12-31-07	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12-31-07	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12-31-07	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12-31-07	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12-31-07	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12-31-07	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12-31-07	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12-31-07	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12-31-07	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12-31-07	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12-31-07	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12-31-07	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12-31-07	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12-31-07	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12-31-07	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12-31-07	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12-31-07	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12-31-07	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12-31-07	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12-31-07	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12-31-07	157,924.35	157,924.35	157,924.35

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2007
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12-31-07	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12-31-07	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12-31-07	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12-31-07	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12-31-07	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12-31-07	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12-31-07	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12-31-07	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12-31-07	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12-31-07	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12-31-07	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12-31-07	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12-31-07	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12-31-07	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12-31-07	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12-31-07	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12-31-07	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12-31-07	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12-31-07	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12-31-07	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12-31-07	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12-31-07	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12-31-07	158,866.84	158,866.84	158,866.84
CTDQ Total							12,520,835.74	12,520,835.74	12,520,835.74
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							12,520,835.74	12,520,835.74	12,520,835.74
SPI	SSTF	BOND	40242	UST BOND	11.25000	02-15-15	225,000.00	228,286.61	324,492.19
BOND Total							225,000.00	228,286.61	324,492.19
SSTF - SILCOTT SETTLEMENT TRUST FUND Total							225,000.00	228,286.61	324,492.19
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12-31-07	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12-31-07	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12-31-07	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12-31-07	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12-31-07	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12-31-07	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12-31-07	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12-31-07	109,642.78	109,642.78	109,642.78

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2007
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12-31-07	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12-31-07	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12-31-07	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12-31-07	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12-31-07	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12-31-07	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12-31-07	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12-31-07	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12-30-07	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12-31-07	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12-31-07	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12-31-07	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12-31-07	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12-31-07	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12-31-07	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12-31-07	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12-31-07	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12-31-07	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12-31-07	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12-31-07	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12-31-07	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12-31-07	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12-31-07	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12-31-07	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12-31-07	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12-31-07	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12-31-07	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12-31-07	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12-31-07	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12-31-07	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12-31-07	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12-31-07	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12-31-07	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12-31-07	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12-31-07	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12-31-07	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12-31-07	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12-31-07	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12-31-07	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12-31-07	105,862.06	105,862.06	105,862.06

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2007
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12-31-07	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12-31-07	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12-31-07	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12-31-07	155,401.61	155,401.61	155,401.61
CTDQ Total							<u>12,247,729.78</u>	<u>12,247,729.78</u>	<u>12,247,729.78</u>
WASIA - WHITTIER AREA SCHOOLS INS AUTH Total							<u>12,247,729.78</u>	<u>12,247,729.78</u>	<u>12,247,729.78</u>
SPI Total							<u>1,596,900,107.70</u>	<u>1,592,141,149.05</u>	<u>1,592,960,692.12</u>
SPI - Historical Cost								<u>1,588,869,978.27</u>	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/07
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

Page: 1

ISSUE DATE	FUND TITLE	FUND BALANCE
01-05-06	CALABASAS LANDFILL 2005	\$20,982,913.01
07-02-97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	<u>323,479.31</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$21,306,392.32</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 02/28/07
 TRUSTEE: BNY TRUST CO. N.A.
 ATTACHMENT XI

Page: 2

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	\$309,424.02
03-08-06	CCTSA TOBACCO BONDS 2006	29,368,205.07
12-11-96	CFD #2/CI 2656-M REF SERIES A & B	726,190.35
01-15-03	FLOOD CONTROL REFUNDING SER 2003A	22,030,007.74
06-28-06	LAC-CAL 2006 SER A	1,048,445.79
12-11-86	LOS ANGELES COUNTY PENSION OBLIGATION CERTIF.	2,914,658.35
05-01-96	LOS ANGELES COUNTY PENSION OBLIGATION REFUNDING BONDS	74,376,671.95
06-03-97	MULTIPLE CAP V SER B	0.00
04-01-00	MULTIPLE CAP VI SER A	0.00
08-13-87	PITCHESS RANCHO CO-GENERATION PROJECT	0.00
	L.A. COUNTY SCHOOLS PFP 1998 SER B	1,520.00
	LACCD 2001A - INTEREST AND PRINCIPAL	1.00
	LACCD 2003 SER A, B & C INT FD	1.00
	LACCD 2004 SER A & B INTEREST AND PRINCIPAL	1,795.97
	LACCD 2005 COST OF ISSUANCE ACCOUNT	74,097.95
	LACCD 2005 PAYING AGENT ACCOUNT	0.00
	LACCD 2006 PAYING AGENT ACCOUNT	1.00
	LACOE PROJ AND LEASE PYMT FD	293.64
	ROSEMEAD ELEM SD COP 1996	194,917.02
	BNY WESTERN TRUST TOTAL	<u>\$131,046,230.85</u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 02/28/07
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

Page: 3

ISSUE DATE	FUND TITLE	FUND BALANCE
11-01-00	ANTELOPE VALLEY COURTHOUSE 2000 COP SER A	\$0.00
05-19-94	COMMUNITY FACILITIES DIST. NO. 5	0.00
12-01-98	DISNEY PROJECT (Partial Refund), 1998	4,982,853.03
02-09-93	DISNEY PROJECT, 1993	7,869,612.73
	GAP LOAN RECEIVABLE NOTES SER 2005A & B	378.15
12-01-02	LAC-CAL 2002, SER A	83,044.58
08-03-04	LAC-CAL 2004, SER A	1,016,579.87
12-09-92	MASTER REFUNDING 1992	10,081,000.00
08-01-96	MASTER REFUNDING 1996A & B	0.00
11-01-97	MASTER REFUNDING 1997A	1.56
04-29-02	MASTER REFUNDING 2002A	3,188,356.17
12-02-02	MASTER REFUNDING 2002B	3,202,917.06
03-02-05	MASTER REFUNDING 2005A	42,084,520.01
	MASTER REFUNDING 2006 A & B	31,702,022.44
12-01-93	MULTIPLE CAPITAL FACILITIES PROJECT IV	0.00
10-01-94	PENSION OBLIGATION BONDS 1994 SER A, C & D	298,093,591.42
	U.S. BANK TRUST - TRUSTEE SUBTOTAL	<u>\$402,304,877.02</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/07
TRUSTEE: U.S. BANK
ATTACHMENT XI

Page: 4

ISSUE DATE	FUND TITLE	FUND BALANCE
	ACTON AGUA DULCE 1999A COP	8.65
	L.A. COUNTY SCHOOLS PFP 1999 COP SER A	2,398,610.23
	L.A. COUNTY SCHOOLS PFP 2000 COP SER A	1,085,658.02
	POOLED CAP. PROJ. LYNWOOD 1997 SER C	1,409,567.62
	POOLED CAP. PROJ. MONTEBELLO 1998 SER A	387,146.15
	SANTA MONICA COMMUNITY COLLEGE 1992A	<u>0.00</u>
	U.S. BANK SCHOOLS - SUBTOTAL	<u>5,280,990.67</u>
	U.S. BANK TRUSTEE TOTAL	<u><u>\$407,585,867.69</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 02/28/07
 TRUSTEE: GREAT WEST LIFE
 ATTACHMENT XI

Page: 5

ISSUE DATE	FUND TITLE	FUND BALANCE
HORIZONS - DEFERRED COMPENSATION & THRIFT ACCOUNT		
	ARTISAN MID CAP FUND	\$63,406,364.37
	CAPITAL GUARDIAN INTERNATIONAL (NON US)	101,619,839.84
	CAUSEWAY INTERNATIONAL VALUE EQUITY FUND	182,431,271.46
	DIA MEDIUM SIZE COMPANY FUND	457,672,262.91
	DODGE & COX BALANCED FUND	52,664,100.85
	LOS ANGELES COUNTY STABLE INCOME FUND	1,787,055,515.48
	PIMCO HIGH YIELD FUND-INSTITUTIONAL	50,397,318.57
	PRE-ASSEMBLED PORTFOLIO A	54,118,138.77
	PRE-ASSEMBLED PORTFOLIO B	33,484,093.12
	PRE-ASSEMBLED PORTFOLIO C	82,411,149.39
	PRE-ASSEMBLED PORTFOLIO D	231,490,399.27
	PRE-ASSEMBLED PORTFOLIO E	170,366,188.72
	SMALL CAP EQUITY MANAGED BY BRANDYWINE	369,017,169.01
	STATE STREET S&P 500 FLAGSHIP SERIES C	639,461,383.36
	WASHINGTON MUTUAL BANK FUND	89,630,798.16
	GREAT WEST LIFE - TRUSTEE TOTAL	<u>\$4,365,225,993.28</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/07
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

Page: 6

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	\$79,732.16
	SPECIAL SAFEKEEPING (KNOX-KEENE)	302,375.46
	SPECIAL SAFEKEEPING II (PHILIP MORRIS)	<u>43,275,000.00</u>
	TREASURER TOTAL	<u><u>\$43,657,107.62</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/07
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

Page: 7

ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	\$111,855,000.00
	CASH AND EQUIVALENTS	<u>215,992.56</u>
	PFM - TRUSTEE TOTAL	<u><u>\$112,070,992.56</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/07
MANAGER: TCW
ATTACHMENT XI

Page: 8

ISSUE DATE	FUND TITLE	FUND BALANCE
LOS ANGELES UNIFIED SCHOOL DISTRICT - Annuity Reserve Fund		
	INVESTMENTS	\$0.00
	CASH EQUIVALENTS	<u>443,514.82</u>
	TCW - TOTAL MANAGED FUNDS	<u><u>\$443,514.82</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/07
TRUSTEE: UNION BANK
ATTACHMENT XI

Page: 9

ISSUE DATE	FUND TITLE	FUND BALANCE
	EAST WHITTIER CITY SD 1997 SER A	<u>\$1.00</u>
	UNION BANK TOTAL	<u><u>\$1.00</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/07
TRUSTEE: WELLS FARGO BANK
ATTACHMENT XI

Page: 10

ISSUE DATE	FUND TITLE	FUND BALANCE
	CONCERT HALL GIFT ASSIGNMENT	<u>\$0.00</u>
	WELLS FARGO BANK - TRUSTEE TOTAL	<u><u>\$0.00</u></u>

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 02/28/07
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>						
CNFL -						
64115	CITIGROUP GLOBAL MKTS FRN	5.43	03-16-07	10,350,000.00	10,350,233.80	Cpn rate=3mo US\$LIBOR +5bp. Series M. Short 1st cpn.
64476	TOYOTA MOTOR CREDIT CORP FRN	5.34	03-22-07	25,000,000.00	25,000,000.00	Cpn rate=3mo US\$LIBOR -3bp. Iss'd under MTN Program. Pays monthly on the 22nd.
64496	ROYAL BK OF SCOTLAND FRN	5.36	03-30-07	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR Flat. Iss'd under 144A. Iss'd under MTN Program. Long 1st cpn.
69509	ROYAL BK OF SCOTLAND FRN	5.36	03-30-07	30,000,000.00	30,000,990.93	Cpn rate=3mo US\$LIBOR Flat. Iss'd under 144A. Iss'd under MTN Program. Long 1st cpn.
67073	TOYOTA MOTOR CREDIT CORP FRN	5.31	05-22-07	25,000,000.00	25,000,000.00	Cpn rate=3mo US\$LIBOR -5bp. Iss'd under MTN Program. Series B.
64392	CITIGROUP GLOBAL MKTS FRN	5.41	08-06-07	40,000,000.00	40,004,170.19	Cpn rate=3mo US\$LIBOR +7bp. Series A.
71226	TOYOTA MOTOR CREDIT CORP FRN	5.45	01-14-08	40,000,000.00	40,000,000.00	Cpn rate=Daily FEDL01+4. Iss'd under MTN Program. Long 1st cpn.
71076	CITIGROUP INC FRN	5.39	12-28-09	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR +3bp w/ 2 business day (London) reset.
CNFL Totals:				270,350,000.00	270,355,394.92	
CNFS						
71683	TOYOTA MOTOR CREDIT CORP FRN	5.49	02-07-08	25,000,000.00	25,000,000.00	Cpn rate=Weekly 91-day T-Bill Bond Yld + 30bp. Actual/Actual. Iss'd under MTN Program.
CNFS Totals:				25,000,000.00	25,000,000.00	
FFRN-						
67354	FFCB FRN	5.24	06-19-07	50,000,000.00	49,998,502.72	Cpn rate=3mo US\$LIBOR -13bp. Long 1st cpn. Book entry.
FFRN Totals:				50,000,000.00	49,998,502.72	
FRAM-						
64750	FFCB FRN	5.23	04-13-07	25,000,000.00	24,999,852.74	Cpn rate=1mo US\$LIBOR -9bp. Book entry. Monthly reset/monthly pay.
64475	FFCB FRN	5.25	09-24-07	25,000,000.00	25,000,000.00	Cpn rate=1mo US\$LIBOR -7.5bp. Book entry.
67830	FFCB FRN	5.25	02-12-09	25,000,000.00	25,004,140.05	Cpn rate=1mo US\$LIBOR -7bp. Book entry.
FRAM Totals:				75,000,000.00	75,003,992.79	
FRCDQ2						
71710	BK OF NOVA SCOTIA FRCD	5.29	08/29/08	50,000,000.00	50,000,000.00	Cpn rate=3mo US\$LIBOR -7bp. Set & paid last bus day of each qtr. Iss'd under YCD Prog.
FRCDQ2 Totals:				50,000,000.00	50,000,000.00	
CORPORATE AND AGENCY ISSUED TOTAL				470,350,000.00	470,357,890.43	
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN - LACCAL BANS						
69245	LACCAL BANS	5.56	06-30-08	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
69880	LACCAL BANS	5.56	06-30-09	5,000,000.00	5,000,000.00	
70622	LACCAL BANS	5.56	06-30-09	5,000,000.00	5,000,000.00	
BAN Totals:				20,000,000.00	20,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				20,000,000.00	20,000,000.00	
NTRD - PSI NON-TRADING Total:				490,350,000.00	490,357,890.43	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 02/28/07
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
69245	LACCAL	06-15-06	\$10,000,000.00	5.557%
69880	LACCAL	08-29-06	5,000,000.00	5.557%
70622	LACCAL	11-08-06	5,000,000.00	5.557%
			<u>\$20,000,000.00</u>	

Los Angeles County Treasurer
 Inventory Report - Totals Section
 Security Type Grouping - Cost & Wtd Avg Days To Maturity
 As of February 28, 2007
 Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	3,998,563,066.16	75.35	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	4,558,531,051.40	18.68	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,181,070,259.56	84.17	DAYS	0.00	0.00	DAYS
AGENCIES	8,634,444,768.46	1,017.99	DAYS	0.00	0.00	DAYS
MUNICIPALS	20,000,000.00	670.50	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	700,355,716.87	210.64	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	500,000,000.00	1.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	10,440,191.17	306.00	DAYS	0.00	0.00	DAYS
TOTAL	\$19,603,405,053.62	481.57	DAYS	0.00	0.00	DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of February 28, 2007
Attachment XV

Page: 1

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
NTRD							
1 to 30 Days	03/01/07 - 03/30/07	6,844,638,000.00	34.88	34.88	6,837,744,938.94	34.88	34.88
31 to 60 Days	03/31/07 - 04/29/07	2,111,876,000.00	10.76	45.64	2,107,456,382.72	10.75	45.63
61 to 90 Days	04/30/07 - 05/29/07	1,335,910,000.00	6.81	52.45	1,332,378,332.80	6.79	52.42
91 to 120 Days	05/30/07 - 06/28/07	455,934,000.00	2.32	54.77	454,400,963.40	2.32	54.74
121 to 180 Days	06/29/07 - 08/27/07	501,265,000.00	2.56	57.33	501,214,766.23	2.56	57.30
181 to 270 Days	08/28/07 - 11/25/07	491,070,000.00	2.50	59.83	490,968,271.79	2.51	59.81
271 to 365 Days	11/26/07 - 02/28/08	1,357,140,191.17	6.92	66.75	1,356,921,767.02	6.92	66.73
1 to 1.5 YEARS	02/29/08 - 08/28/08	748,759,000.00	3.82	70.57	748,019,977.27	3.82	70.55
1.5 to 2 YEARS	08/29/08 - 02/27/09	510,989,660.30	2.60	73.17	510,568,428.30	2.60	73.15
2 to 3 YEARS	02/28/09 - 02/28/10	1,111,410,000.00	5.66	78.83	1,110,885,248.40	5.67	78.82
3 to 4 YEARS	02/28/10 - 02/28/11	563,030,000.00	2.87	81.70	562,860,379.44	2.87	81.69
4 to 5 YEARS	02/28/11 - 01/28/12	3,590,322,000.00	18.30	100.00	3,589,985,597.31	18.31	100.00
Portfolio Total:		\$19,622,343,851.47			\$19,603,405,053.62		
AST							
5 to 10 YEARS	02/28/12 - 02/28/17	250,000.00	100.00	100.00	247,905.62	100.00	100.00
Portfolio Total:		\$250,000.00			\$247,905.62		
BLPSI							
1 to 30 Days	03/01/07 - 03/30/07	700,000.00	21.90	21.90	697,381.22	22.70	22.70
61 to 90 Days	04/30/07 - 05/29/07	500,000.00	15.60	37.50	494,125.83	16.10	38.80
121 to 180 Days	06/29/07 - 08/27/07	500,000.00	15.60	53.10	491,673.04	16.00	54.80
271 to 365 Days	11/26/07 - 02/28/08	500,000.00	15.60	68.70	476,829.19	15.50	70.30
1 to 1.5 YEARS	02/29/08 - 08/28/08	500,000.00	15.60	84.40	470,587.18	15.30	85.60
2 to 3 YEARS	02/28/09 - 02/28/10	500,000.00	15.60	100.00	442,292.27	14.40	100.00
Portfolio Total:		\$3,200,000.00			\$3,072,888.73		
F5LA							
31 to 60 Days	03/31/07 - 04/29/07	100,000,000.00	14.70	14.70	99,966,532.81	14.80	14.80
61 to 90 Days	04/30/07 - 05/29/07	72,000,000.00	10.60	25.30	72,001,344.39	10.60	25.40
91 to 120 Days	05/30/07 - 06/28/07	29,000,000.00	4.30	29.60	29,000,000.00	4.30	29.70
121 to 180 Days	06/29/07 - 08/27/07	307,000,000.00	45.20	74.80	305,675,320.99	45.10	74.80
181 to 270 Days	08/28/07 - 11/25/07	45,000,000.00	6.60	81.40	45,000,000.00	6.60	81.40

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of February 28, 2007
Attachment XV

Page: 2

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
271 to 365 Days	11/26/07 - 02/28/08	92,000,000.00	13.50	95.00	91,984,865.82	13.60	95.00
2 to 3 YEARS	02/28/09 - 02/28/10	34,000,000.00	5.00	100.00	33,991,857.31	5.00	100.00
Portfolio Total:		\$679,000,000.00			\$677,619,921.32		
GF							
5 to 10 YEARS	02/28/12 - 02/28/17	880,781.76	13.70	13.70	880,781.76	13.70	13.70
10 + YEARS	02/28/17 - 02/28/57	5,545,818.40	86.30	100.00	5,545,818.40	86.30	100.00
Portfolio Total:		\$6,426,600.16			\$6,426,600.16		
LACOE							
91 to 120 Days	05/30/07 - 06/28/07	27,271,974.21	100.00	100.00	27,271,974.21	100.00	100.00
Portfolio Total:		\$27,271,974.21			\$27,271,974.21		
LAUSD1							
181 to 270 Days	08/28/07 - 11/25/07	200,000,000.00	62.00	62.00	200,000,000.00	62.00	62.00
271 to 365 Days	11/26/07 - 02/28/08	122,500,000.00	38.00	100.00	122,500,000.00	38.00	100.00
Portfolio Total:		\$322,500,000.00			\$322,500,000.00		
LAUSDWC							
31 to 60 Days	03/31/07 - 04/29/07	30,000,000.00	8.50	8.50	29,970,237.04	8.50	8.50
121 to 180 Days	06/29/07 - 08/27/07	30,000,000.00	8.50	16.90	29,930,627.79	8.50	17.00
181 to 270 Days	08/28/07 - 11/25/07	30,000,000.00	8.50	25.40	29,791,726.76	8.50	25.50
271 to 365 Days	11/26/07 - 02/28/08	30,000,000.00	8.50	33.80	29,903,772.47	8.50	34.00
1 to 1.5 YEARS	02/29/08 - 08/28/08	105,000,000.00	29.60	63.40	103,789,872.83	29.50	63.50
1.5 to 2 YEARS	08/29/08 - 02/27/09	39,000,000.00	11.00	74.40	38,593,409.07	11.00	74.50
2 to 3 YEARS	02/28/09 - 02/28/10	61,000,000.00	17.20	91.50	59,774,382.59	17.00	91.50
3 to 4 YEARS	02/28/10 - 02/28/11	30,000,000.00	8.50	100.00	29,995,913.01	8.50	100.00
Portfolio Total:		\$355,000,000.00			\$351,749,941.56		
MAST							
5 to 10 YEARS	02/28/12 - 02/28/17	160,000.00	100.00	100.00	161,355.34	100.00	100.00
Portfolio Total:		\$160,000.00			\$161,355.34		
PVUSD							
1 to 30 Days	03/01/07 - 03/30/07	4,900,000.00	100.00	100.00	4,900,000.00	100.00	100.00
Portfolio Total:		\$4,900,000.00			\$4,900,000.00		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of February 28, 2007
Attachment XV

Page: 3

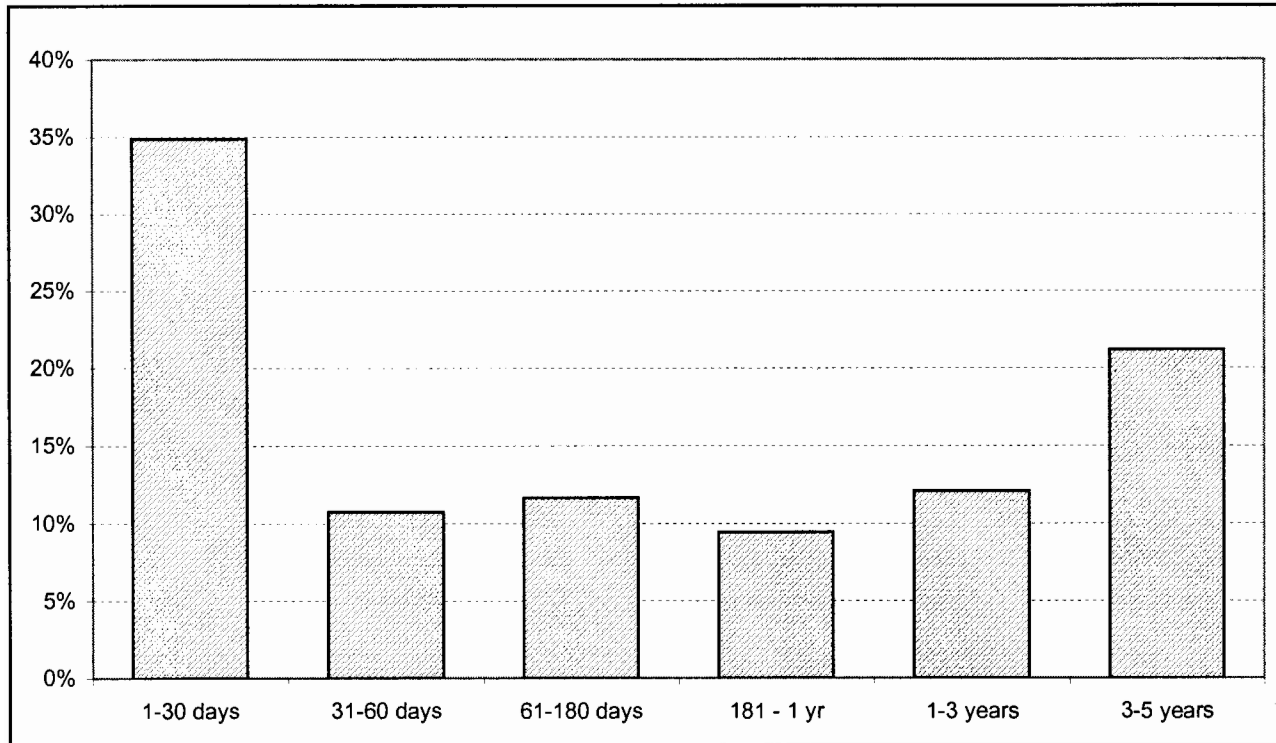
Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SANIT							
61 to 90 Days	04/30/07 - 05/29/07	289,000.00	0.30	0.30	289,813.94	0.30	0.30
121 to 180 Days	06/29/07 - 08/27/07	337,000.00	0.30	0.60	337,933.22	0.30	0.60
181 to 270 Days	08/28/07 - 11/25/07	144,000.00	0.10	0.70	144,857.95	0.10	0.70
271 to 365 Days	11/26/07 - 02/28/08	107,000.00	0.10	0.80	107,778.98	0.10	0.80
1 to 1.5 YEARS	02/29/08 - 08/28/08	960,000.00	0.80	1.60	952,679.95	0.80	1.60
1.5 to 2 YEARS	08/29/08 - 02/27/09	1,177,000.00	1.00	2.70	1,176,938.95	1.00	2.60
2 to 3 YEARS	02/28/09 - 02/28/10	109,470,967.81	96.30	98.90	109,470,967.81	96.30	98.90
3 to 4 YEARS	02/28/10 - 02/28/11	542,000.00	0.50	99.40	541,740.63	0.50	99.40
4 to 5 YEARS	02/28/11 - 01/28/12	671,000.00	0.60	100.00	670,998.55	0.60	100.00
Portfolio Total:		\$113,697,967.81			\$113,693,709.98		
SCAQM							
271 to 365 Days	11/26/07 - 02/28/08	39,500,000.00	100.00	100.00	39,500,000.00	100.00	100.00
Portfolio Total:		\$39,500,000.00			\$39,500,000.00		
SCP6F							
121 to 180 Days	06/29/07 - 08/27/07	5,000,000.00	100.00	100.00	5,000,000.00	100.00	100.00
Portfolio Total:		\$5,000,000.00			\$5,000,000.00		
SCP88							
1 to 30 Days	03/01/07 - 03/30/07	5,000,000.00	100.00	100.00	5,000,000.00	100.00	100.00
Portfolio Total:		\$5,000,000.00			\$5,000,000.00		
SCU5E							
1 to 30 Days	03/01/07 - 03/30/07	5,000,000.00	100.00	100.00	5,000,000.00	100.00	100.00
Portfolio Total:		\$5,000,000.00			\$5,000,000.00		
SCU5F							
121 to 180 Days	06/29/07 - 08/27/07	5,000,000.00	100.00	100.00	5,000,000.00	100.00	100.00
Portfolio Total:		\$5,000,000.00			\$5,000,000.00		
SLIM							
271 to 365 Days	11/26/07 - 02/28/08	12,520,835.74	100.00	100.00	12,520,835.74	100.00	100.00
Portfolio Total:		\$12,520,835.74			\$12,520,835.74		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of February 28, 2007
Attachment XV

Page: 4

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SSTF							
5 to 10 YEARS	02/28/12 - 02/28/17	<u>225,000.00</u>	100.00	100.00	<u>228,286.61</u>	100.00	100.00
Portfolio Total:		\$225,000.00			\$228,286.61		
WASIA							
271 to 365 Days	11/26/07 - 02/28/08	<u>12,247,729.78</u>	100.00	100.00	<u>12,247,729.78</u>	100.00	100.00
Portfolio Total:		\$12,247,729.78			\$12,247,729.78		

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF FEBRUARY 2007
ATTACHMENT XVI**



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	\$ 6,837,745	34.88%
31 - 60 days	2,107,456	10.75%
61 - 180 days	2,287,994	11.67%
181 - 1 yr	1,847,890	9.43%
1 - 3 yrs	2,369,474	12.09%
3 - 5 yrs	4,152,846	21.18%
	<u>\$ 19,603,405</u>	<u>100.00%</u>

Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 02/28/07
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$12,520,835.74
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,500,000.00
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>12,247,729.78</u>
	LAIF TOTAL	<u><u>\$64,268,565.52</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA A COMPARISON OF JANUARY 2007 WITH JANUARY 2006 (DOLLARS IN THOUSANDS)

	JANUARY 2007	JANUARY 2006	CHANGE
Average Daily Portfolio	\$ 57,956,340	\$ 58,086,223	\$ -129,883
Accrued Earnings	\$ 253,783	\$ 195,101	\$ +58,682
Effective Yield	5.156	3.955	+1.201
Average Life-Month End (In Days)	183	175	+8
Total Security Transactions			
Amount	\$ 24,805,849	\$ 21,902,735	\$ +2,903,114
Number	534	457	+77
Total Time Deposit Transactions			
Amount	\$ 5,817,500	\$ 4,839,190	\$ +978,310
Number	211	182	+29
Average Workday Investment Activity	\$ 1,458,255	\$ 1,337,096	\$ +121,159
Prescribed Demand Account Balances			
For Services	\$ 248,440	\$ 332,791	\$ -84,351
For Uncollected Funds	\$ 220,261	\$ 163,896	\$ +56,365

**BILL LOCKYER
TREASURER
STATE OF CALIFORNIA**

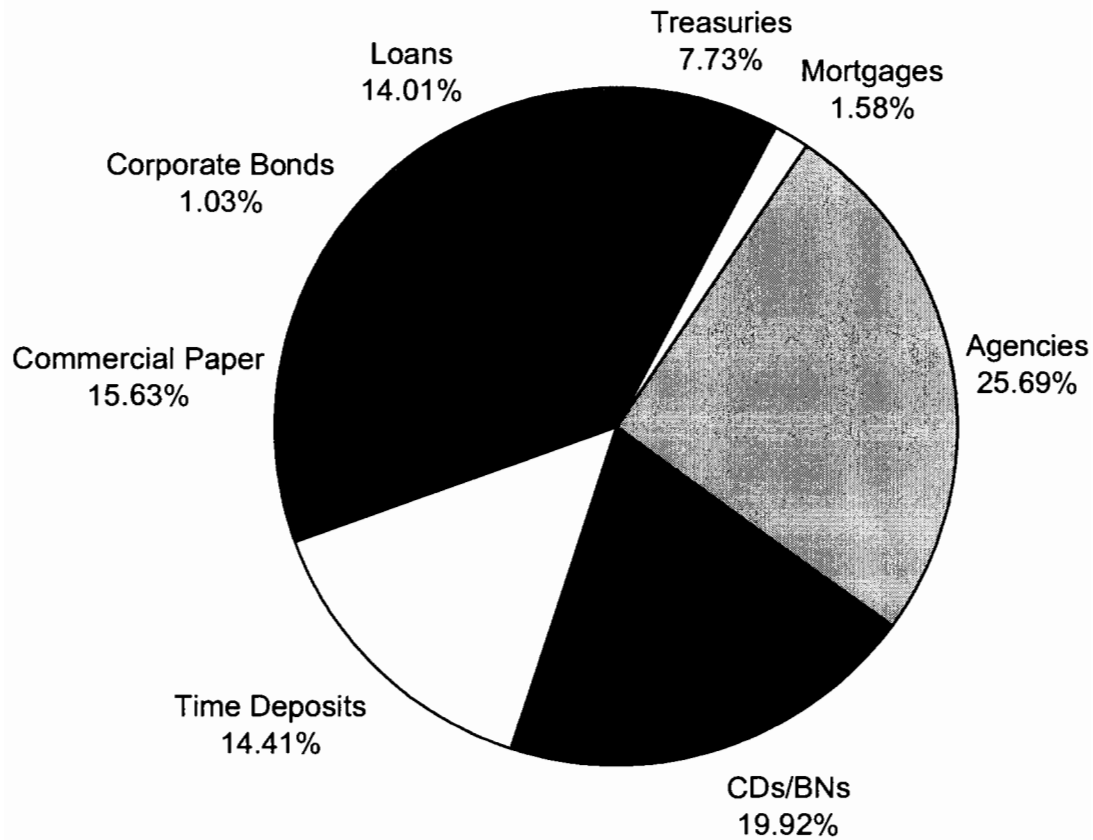
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
(000 OMITTED)**

JANUARY 31, 2007			
<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 4,613,865	7.73	+1.37
Bonds	0	0.00	0
Notes	0		0
Strips	0	0.00	0
Total Government	\$ 4,613,865	7.73	+1.37
Federal Agency Coupons	\$ 9,850,175	16.51	-0.19
Certificates of Deposit	10,818,340	18.12	-2.31
Bank Notes	1,075,018	1.80	-0.15
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	5,481,146	9.18	-0.59
Time Deposits	8,599,495	14.41	-0.52
GNMAs	223	0.00	0
Commercial Paper	9,329,035	15.63	+2.08
FHLMC/Remics	945,480	1.58	-0.11
Corporate Bonds	609,442	1.03	+0.06
AB 55 Loans	8,363,448	14.01	+0.70
GF Loans	0	0.00	-0.34
Reversed Repurchases	0	0.00	0
Total (All Types)	\$ 59,685,667	100.00	

INVESTMENT ACTIVITY

	JANUARY 2007		DECEMBER 2006	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	534	\$ 24,805,849	634	\$ 30,236,268
Other	1	117	55	1,254,835
Time Deposits	211	5,817,500	173	3,380,500
Totals	746	\$ 30,623,466	862	\$ 34,871,603
PMIA Monthly Average Effective Yield	5.156		5.129	
Year to Date Yield Last Day of Month	5.044		5.025	

**Pooled Money Investment Account
Portfolio Composition
\$59.7 Billion
01/31/07**



POOLED MONEY INVESTMENT ACCOUNT

		a/	a/ MATURITY TRANS		PAR	d/	DAYS	AMOUNT	EFFECTIVE
DATE	TYPE	DESCRIPTION	DATE	YIELD	(000)		HELD	EARNED	YIELD
01/02/07	REDEMPTIONS								
	AGENCY	FHLB	4.670%	01/02/07	4.642	21,645	361	993,962.44	4.642
	AGENCY	FHLB	4.670%	01/02/07	4.642	50,000	361	2,296,055.55	4.642
	BN	B/A	5.400%	01/02/07	5.400	50,000	151	1,132,500.00	5.475
	BN	B/A	5.400%	01/02/07	5.400	50,000	151	1,132,500.00	5.475
	BN	B/A	5.400%	01/02/07	5.400	50,000	151	1,132,500.00	5.475
	BN	B/A	5.400%	01/02/07	5.400	50,000	151	1,132,500.00	5.475
	CD	ABN AMRO	5.265%	01/02/07	5.265	50,000	92	672,750.00	5.338
	CD	ABN AMRO	5.265%	01/02/07	5.265	50,000	92	672,750.00	5.338
	CD	FORTIS	5.280%	01/02/07	5.280	50,000	92	674,666.67	5.353
	CD	FORTIS	5.280%	01/02/07	5.280	50,000	92	674,666.67	5.353
	CD	FORTIS	5.280%	01/02/07	5.280	50,000	92	674,666.67	5.353
	CD	CIBC	5.350%	01/02/07	5.350	50,000	131	973,402.78	5.424
	CD	CIBC	5.350%	01/02/07	5.350	50,000	131	973,402.78	5.424
	CD	CIBC	5.350%	01/02/07	5.350	50,000	131	973,402.78	5.424
	CD	BARCLAYS	5.360%	01/02/07	5.360	50,000	132	982,666.67	5.434
	CD	BARCLAYS	5.360%	01/02/07	5.360	50,000	132	982,666.67	5.434
	CD	ABN AMRO	5.365%	01/02/07	5.365	50,000	141	1,050,645.83	5.440
	CD	ABN AMRO	5.365%	01/02/07	5.365	50,000	141	1,050,645.83	5.440
	CD	ABN AMRO	5.365%	01/02/07	5.365	50,000	141	1,050,645.83	5.440
	CD	ABN AMRO	5.365%	01/02/07	5.365	50,000	141	1,050,645.83	5.440
	CD	BNP PARIBAS	5.400%	01/02/07	5.400	50,000	141	1,057,500.00	5.475
	CD	BNP PARIBAS	5.400%	01/02/07	5.400	50,000	141	1,057,500.00	5.475
	CD	RB SCOT	5.400%	01/02/07	5.400	50,000	141	1,057,500.00	5.475
	CD	RB SCOT	5.400%	01/02/07	5.400	50,000	141	1,057,500.00	5.475
	CD	ABN AMRO	5.350%	01/02/07	5.350	50,000	145	1,077,430.56	5.424
	CD	ABN AMRO	5.350%	01/02/07	5.350	50,000	145	1,077,430.56	5.424
	CP	COUNTRY		01/02/07	5.400	50,000	4	30,000.00	5.478
	CP	COUNTRY		01/02/07	5.400	50,000	4	30,000.00	5.478
	CP	COUNTRY		01/02/07	5.400	50,000	4	30,000.00	5.478
	CP	COUNTRY		01/02/07	5.400	50,000	4	30,000.00	5.478
	CP	WINDMILL		01/02/07	5.290	50,000	5	36,736.11	5.367
	CP	WINDMILL		01/02/07	5.290	50,000	5	36,736.11	5.367
	CP	WINDMILL		01/02/07	5.290	50,000	5	36,736.11	5.367
	CP	WINDMILL		01/02/07	5.290	50,000	5	36,736.11	5.367
	CP	CITIGROUP		01/02/07	5.300	50,000	13	95,694.44	5.384
	CP	CITIGROUP		01/02/07	5.300	50,000	13	95,694.44	5.384
	CP	CITIGROUP		01/02/07	5.300	50,000	13	95,694.44	5.384
	CP	CITIGROUP		01/02/07	5.300	50,000	13	95,694.44	5.384
	CP	CITIGROUP		01/02/07	5.300	50,000	13	95,694.44	5.384
	CP	CITIGROUP		01/02/07	5.300	50,000	13	95,694.44	5.384
	CP	WINDMILL		01/02/07	5.260	50,000	29	211,861.11	5.356
	CP	WINDMILL		01/02/07	5.260	50,000	29	211,861.11	5.356
	CP	WINDMILL		01/02/07	5.260	50,000	29	211,861.11	5.356
	CP	WINDMILL		01/02/07	5.240	50,000	36	262,000.00	5.341
	CP	WINDMILL		01/02/07	5.240	50,000	36	262,000.00	5.341
	CP	WINDMILL		01/02/07	5.210	50,000	97	701,902.78	5.358
	CP	GECC		01/02/07	5.160	25,000	98	351,166.67	5.306
	CP	GECC		01/02/07	5.160	50,000	98	702,333.33	5.306
	CP	GECC		01/02/07	5.160	50,000	98	702,333.33	5.306
	CP	GECC		01/02/07	5.160	50,000	98	702,333.33	5.306
	CP	GECC		01/02/07	5.160	50,000	98	702,333.33	5.306
	CP	GECC		01/02/07	5.240	40,000	109	634,622.22	5.398

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
01/02/07	REDEMPTIONS (continued)							
	CP	GECC	01/02/07	5.240	50,000	109	793,277.78	5.398
	CP	GECC	01/02/07	5.240	50,000	109	793,277.78	5.398
	CP	GECC	01/02/07	5.240	50,000	109	793,277.78	5.398
	CP	GECC	01/02/07	5.240	50,000	109	793,277.78	5.398
	CP	WINDMILL	01/02/07	5.260	25,000	132	482,166.67	5.438
	CP	WINDMILL	01/02/07	5.260	50,000	132	964,333.33	5.438
	CP	WINDMILL	01/02/07	5.260	50,000	132	964,333.33	5.438
	CP	CITIGROUP	01/02/07	5.270	50,000	140	1,024,722.22	5.455
	CP	CITIGROUP	01/02/07	5.270	50,000	140	1,024,722.22	5.455
	CP	CITIGROUP	01/02/07	5.270	50,000	140	1,024,722.22	5.455
	CP	CITIGROUP	01/02/07	5.270	50,000	140	1,024,722.22	5.455
	CP	CITIGROUP	01/02/07	5.270	50,000	140	1,024,722.22	5.455
	CP	TOYOTA	01/02/07	5.300	50,000	151	1,111,527.78	5.496
	CP	TOYOTA	01/02/07	5.300	50,000	151	1,111,527.78	5.496

01/02/07 PURCHASES

CD	CIBC	5.300%	04/02/07	5.300	50,000
CD	CIBC	5.300%	04/02/07	5.300	50,000
CD	CR SUISSE	5.305%	04/02/07	5.300	50,000
CD	CR SUISSE	5.305%	04/02/07	5.300	50,000
CD	BARCLAYS	5.310%	04/02/07	5.310	50,000
CD	BARCLAYS	5.310%	04/02/07	5.310	50,000

01/03/07 NO REDEMPTIONS

01/03/07 PURCHASES

CB	B/A	3.875%	01/15/08	5.260	5,000
CD	COMMERZBK	5.300%	04/02/07	5.300	50,000
CD	DRESDNER	5.300%	04/02/07	5.300	50,000
CD	DRESDNER	5.300%	04/02/07	5.300	50,000
CD	ANZ	5.300%	05/29/07	5.300	50,000
CD	ANZ	5.300%	05/29/07	5.300	50,000
CP	COUNTRY		02/01/07	5.280	45,000
CP	CRC		03/02/07	5.250	50,000
CP	CRC		03/02/07	5.250	50,000
CP	GE CO		03/27/07	5.230	50,000
CP	GE CO		03/27/07	5.230	50,000
CP	GE CO		03/28/07	5.230	50,000
CP	GE CO		03/28/07	5.230	50,000
CP	GE CO		03/30/07	5.230	50,000
CP	GE CO		03/30/07	5.230	50,000

01/04/07 NO REDEMPTIONS

01/04/07 PURCHASES

BN	B/A	5.305%	06/04/07	5.305	50,000
BN	B/A	5.305%	06/04/07	5.305	50,000
BN	B/A	5.305%	06/04/07	5.305	50,000
BN	B/A	5.305%	06/04/07	5.305	50,000

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>YIELD</u>	<u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
01/04/07	PURCHASES (continued)								
	CD	FORTIS	5.290%	04/03/07	5.290	50,000			
	CD	FORTIS	5.290%	04/03/07	5.290	50,000			
	CD	CIBC	5.290%	06/08/07	5.290	50,000			
	CD	CIBC	5.290%	06/08/07	5.290	50,000			
	CD	RB SCOT	5.290%	06/12/07	5.290	50,000			
	CD	RB SCOT	5.290%	06/12/07	5.290	50,000			
	CP	GECC		01/12/07	5.220	50,000			
	CP	GECC		01/12/07	5.220	50,000			
	CP	GECC		01/12/07	5.220	50,000			
	CP	GECC		01/12/07	5.220	50,000			
	CP	GECC		01/12/07	5.220	50,000			
	CP	COUNTRY		01/25/07	5.280	25,000			
	CP	COUNTRY		01/25/07	5.280	50,000			
	CP	COUNTRY		02/01/07	5.280	23,000			
	CP	COUNTRY		02/01/07	5.280	50,000			
	CP	COUNTRY		02/01/07	5.280	50,000			
	CP	CRC		03/09/07	5.260	50,000			
	CP	B/A		06/01/07	5.190	15,000			
	CP	B/A		06/01/07	5.190	50,000			
	CP	B/A		06/01/07	5.190	50,000			
	CP	B/A		06/01/07	5.190	50,000			
	CP	B/A		06/01/07	5.190	50,000			
	CP	B/A		06/01/07	5.190	50,000			
	CP	COUNTRY		06/08/07	5.190	50,000			
	CP	COUNTRY		06/08/07	5.190	50,000			
	CP	COUNTRY		06/08/07	5.190	50,000			
	CP	COUNTRY		06/08/07	5.190	50,000			
	TREAS	BILLS		05/10/07	4.880	50,000			
	TREAS	BILLS		05/10/07	4.880	50,000			
	TREAS	BILLS		05/10/07	4.880	50,000			
	TREAS	BILLS		05/10/07	4.880	50,000			
	TREAS	BILLS		05/10/07	4.880	50,000			
	TREAS	BILLS		05/10/07	4.880	50,000			
	TREAS	BILLS		05/10/07	4.880	50,000			
01/05/07	NO REDEMPTIONS								
01/05/07	PURCHASES								
	CD	CALYON	5.300%	06/27/07	5.300	50,000			
	CD	TORONTO	5.303%	06/29/07	5.300	50,000			
	CP	CAFCO		03/09/07	5.240	50,000			
	CP	BEAR		03/27/07	5.230	50,000			
	CP	BEAR		03/27/07	5.230	50,000			
	CP	BEAR		03/28/07	5.230	50,000			
	CP	BEAR		03/28/07	5.230	50,000			
01/08/07	REDEMPTIONS								
	CD	BNP PARIBAS	5.410%	01/08/07	5.410	50,000	154	1,157,138.89	5.485
	CD	BNP PARIBAS	5.410%	01/08/07	5.410	50,000	154	1,157,138.89	5.485
	CD	WA MU, FA	5.430%	01/08/07	5.430	50,000	154	1,161,416.67	5.505

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/ DESCRIPTION</u>	<u>a/</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>d/ PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
01/08/07	REDEMPTIONS (continued)								
	CD	WA MU, FA	5.430%	01/08/07	5.430	50,000	154	1,161,416.67	5.505
	CD	WA MU, FA	5.430%	01/08/07	5.430	50,000	154	1,161,416.67	5.505
	CP	CITIGROUP		01/08/07	5.250	50,000	42	306,250.00	5.356
	CP	CITIGROUP		01/08/07	5.250	50,000	42	306,250.00	5.356
	CP	FCAR		01/08/07	5.230	10,000	97	140,919.44	5.378
	CP	FCAR		01/08/07	5.230	50,000	97	704,597.22	5.378
	CP	FCAR		01/08/07	5.290	50,000	145	1,065,347.22	5.480
01/08/07	PURCHASES								
	CD	WA MU, FA	5.300%	06/29/07	5.300	50,000			
	CD	WA MU, FA	5.300%	06/29/07	5.300	50,000			
	CD	WA MU, FA	5.300%	06/29/07	5.300	50,000			
	CP	B/A		01/09/07	5.250	33,000			
	CP	B/A		01/09/07	5.250	50,000			
	CP	CITIGROUP		01/09/07	5.250	50,000			
	CP	CITIGROUP		01/09/07	5.250	50,000			
	CP	RANGER		01/29/07	5.260	11,065			
	CP	RANGER		01/29/07	5.260	50,000			
	CP	RANGER		01/29/07	5.260	50,000			
	CP	COUNTRY		01/29/07	5.270	50,000			
	CP	COUNTRY		02/01/07	5.270	10,000			
	CP	COUNTRY		02/01/07	5.270	50,000			
01/09/07	REDEMPTIONS								
	CP	B/A		01/09/07	5.250	33,000	1	4,812.50	5.324
	CP	B/A		01/09/07	5.250	50,000	1	7,291.67	5.324
	CP	CITIGROUP		01/09/07	5.250	50,000	1	7,291.67	5.324
	CP	CITIGROUP		01/09/07	5.250	50,000	1	7,291.67	5.324
	CP	B/A		01/09/07	5.280	45,000	13	85,800.00	5.364
	CP	CITIGROUP		01/09/07	5.250	50,000	43	313,541.67	5.357
	CP	CITIGROUP		01/09/07	5.250	50,000	43	313,541.67	5.357
	CP	FCAR		01/09/07	5.250	40,000	106	618,333.33	5.406
	CP	FCAR		01/09/07	5.250	50,000	106	772,916.67	5.406
	CP	FCAR		01/09/07	5.250	50,000	106	772,916.67	5.406
	CP	FCAR		01/09/07	5.250	50,000	106	772,916.67	5.406
	CP	FCAR		01/09/07	5.250	50,000	106	772,916.67	5.406
01/09/07	PURCHASES								
	AGENCY	FHLB	5.250%	02/13/08	5.150	50,000			
	AGENCY	FHLB	5.250%	02/13/08	5.150	50,000			
	AGENCY	FHLB	5.115%	04/09/08	5.115	50,000			
	AGENCY	FHLB	5.115%	04/09/08	5.115	50,000			
	BN	B/A	5.310%	05/09/07	5.310	10,000			
	BN	B/A	5.310%	05/09/07	5.310	50,000			
	CD	BNP PARIBAS	5.305%	06/29/07	5.305	50,000			
	CD	BNP PARIBAS	5.305%	06/29/07	5.305	50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
01/10/07 REDEMPTIONS									
	CP	CITIGROUP	01/10/07	5.280		50,000	14	102,666.67	5.364
	CP	CITIGROUP	01/10/07	5.280		50,000	14	102,666.67	5.364
	CP	CITIGROUP	01/10/07	5.280		50,000	14	102,666.67	5.364
	CP	CITIGROUP	01/10/07	5.280		50,000	14	102,666.67	5.364
	CP	BEAR	01/10/07	5.230		30,000	103	448,908.33	5.383
	CP	BEAR	01/10/07	5.230		50,000	103	748,180.56	5.383
	CP	BEAR	01/10/07	5.230		50,000	103	748,180.56	5.383
	CP	BEAR	01/10/07	5.230		50,000	103	748,180.56	5.383
01/10/07 PURCHASES									
	CP	GECC	01/11/07	5.220		50,000			
	CP	GECC	01/11/07	5.220		50,000			
	CP	GECC	01/11/07	5.220		50,000			
01/11/07 REDEMPTIONS									
	CP	GECC	01/11/07	5.220		50,000	1	7,250.00	5.293
	CP	GECC	01/11/07	5.220		50,000	1	7,250.00	5.293
	CP	GECC	01/11/07	5.220		50,000	1	7,250.00	5.293
	CP	PARCO	01/11/07	5.310		50,000	15	110,625.00	5.396
	CP	PARCO	01/11/07	5.310		50,000	15	110,625.00	5.396
	CP	PARCO	01/11/07	5.310		50,000	16	118,000.00	5.396
	CP	PARCO	01/11/07	5.310		50,000	16	118,000.00	5.396
	CP	AMER EXP	01/11/07	5.270		50,000	24	175,666.67	5.362
	CP	AMER EXP	01/11/07	5.270		50,000	24	175,666.67	5.362
	CP	NCAT	01/11/07	5.270		45,000	28	184,450.00	5.365
	CP	NCAT	01/11/07	5.270		50,000	28	204,944.44	5.365
01/11/07 PURCHASES									
	AGENCY	FHLB	5.000%	12/12/08	5.003	7,000			
	AGENCY	FHLB	5.000%	12/12/08	5.003	50,000			
	AGENCY	FHLB	5.000%	12/12/08	5.012	19,000			
	AGENCY	FHLB	5.000%	12/12/08	5.012	50,000			
	CB	TOYOTA	5.185%	03/11/08	5.185	40,000			
	CP	GECC		01/12/07	5.230	50,000			
	CP	GECC		01/12/07	5.230	50,000			
	CP	GECC		01/12/07	5.230	50,000			
	CP	GECC		01/12/07	5.230	50,000			
	CP	B/A		01/12/07	5.240	15,000			
	CP	B/A		01/12/07	5.240	50,000			
	CP	B/A		01/12/07	5.240	50,000			
	CP	CITIGROUP		01/17/07	5.250	50,000			
	CP	CITIGROUP		01/17/07	5.250	50,000			
	CP	CITIGROUP		01/17/07	5.250	50,000			
	CP	CITIGROUP		01/17/07	5.250	50,000			
	CP	TOYOTA		01/18/07	5.230	20,000			
	CP	TOYOTA		01/18/07	5.230	50,000			
	CP	TOYOTA		01/18/07	5.230	50,000			
	CP	BARTON		02/05/07	5.260	50,000			
	CP	BARTON		02/05/07	5.260	50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
01/11/07	PURCHASES (continued)								
	CP	BARTON	02/13/07	5.250	17,758				
	CP	BARTON	02/13/07	5.250	50,000				
	CP	FCAR	02/13/07	5.270	30,000				
01/12/07	REDEMPTIONS								
	CP	GECC	01/12/07	5.230	50,000	1	7,263.89	5.303	
	CP	GECC	01/12/07	5.230	50,000	1	7,263.89	5.303	
	CP	GECC	01/12/07	5.230	50,000	1	7,263.89	5.303	
	CP	GECC	01/12/07	5.230	50,000	1	7,263.89	5.303	
	CP	B/A	01/12/07	5.240	15,000	1	2,183.33	5.314	
	CP	B/A	01/12/07	5.240	50,000	1	7,277.78	5.314	
	CP	B/A	01/12/07	5.240	50,000	1	7,277.78	5.314	
	CP	GECC	01/12/07	5.220	50,000	8	58,000.00	5.300	
	CP	GECC	01/12/07	5.220	50,000	8	58,000.00	5.300	
	CP	GECC	01/12/07	5.220	50,000	8	58,000.00	5.300	
	CP	GECC	01/12/07	5.220	50,000	8	58,000.00	5.300	
	CP	GECC	01/12/07	5.220	50,000	8	58,000.00	5.300	
01/12/07	PURCHASES								
	AGENCY	FHLB	4.500%	10/14/08	5.023	13,000			
	AGENCY	FHLB	4.500%	10/14/08	5.023	50,000			
	CP	COUNTRY		01/29/07	5.270	5,000			
	CP	COUNTRY		01/29/07	5.270	50,000			
	CP	BARTON		02/06/07	5.260	35,000			
	CP	BARTON		02/06/07	5.260	50,000			
	CP	PARCO		02/13/07	5.250	25,000			
	CP	PARCO		02/13/07	5.250	50,000			
	CP	PARCO		02/13/07	5.250	50,000			
	CP	CRC		03/05/07	5.243	50,000			
	CP	CRC		03/05/07	5.243	50,000			
	CP	GECC		06/01/07	5.210	50,000			
	CP	GECC		06/01/07	5.210	50,000			
	CP	GECC		06/01/07	5.210	50,000			
	CP	GECC		06/01/07	5.210	50,000			
	CP	BEAR		06/01/07	5.220	50,000			
	CP	BEAR		06/01/07	5.220	50,000			
	CP	BEAR		06/01/07	5.220	50,000			
	CP	BEAR		06/01/07	5.220	50,000			
	CP	BEAR		06/01/07	5.220	50,000			
	CP	FCAR		06/22/07	5.240	30,000			
	CP	FCAR		06/22/07	5.240	50,000			
01/15/07	REDEMPTIONS								
	CB	GECC	2.800%	01/15/07	3.100	31,000	858	2,249,980.00	3.108

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
01/16/07 REDEMPTIONS									
	AGENCY	FHLB	3.750%	01/16/07	4.300	50,000	525	3,073,708.33	4.307
	AGENCY	FHLB	3.800%	01/16/07	4.020	50,000	550	3,015,777.78	4.016
	AGENCY	FHLB	3.800%	01/16/07	4.000	50,000	552	3,012,333.34	3.995
	AGENCY	FHLB	3.800%	01/16/07	4.000	50,000	552	3,012,333.34	3.995
	AGENCY	FHLB	3.800%	01/16/07	4.005	50,000	552	3,015,842.71	4.000
	AGENCY	FHLB	3.800%	01/16/07	4.002	50,000	553	3,019,111.11	3.997
01/16/07 PURCHASES									
	AGENCY	FHLB	5.100%	01/05/09	5.057	33,000			
	AGENCY	FHLB	5.100%	09/19/08	5.106	15,000			
	AGENCY	FHLB	5.100%	09/19/08	5.106	35,000			
	AGENCY	FHLB	5.100%	09/19/08	5.106	50,000			
	AGENCY	FHLB	4.250%	09/26/08	5.101	43,500			
	AGENCY	FHLB	5.250%	08/05/09	5.040	50,000			
	AGENCY	FHLB	5.250%	08/05/09	5.040	50,000			
	AGENCY	FHLB	5.000%	12/11/09	5.042	50,000			
	AGENCY	FHLB	5.000%	12/11/09	5.042	50,000			
	AGENCY	FHLMC	4.480%	09/19/08	5.102	18,000			
	CP	GECC		01/17/07	5.290	50,000			
	CP	GECC		01/17/07	5.290	50,000			
	CP	GECC		01/17/07	5.290	50,000			
	CP	GECC		01/17/07	5.290	50,000			
01/17/07 REDEMPTIONS									
	AGENCY	FHLB	4.625%	01/17/07	4.654	50,000	363	2,313,752.78	4.654
	CP	GECC		01/17/07	5.290	50,000	1	7,347.22	5.364
	CP	GECC		01/17/07	5.290	50,000	1	7,347.22	5.364
	CP	GECC		01/17/07	5.290	50,000	1	7,347.22	5.364
	CP	GECC		01/17/07	5.290	50,000	1	7,347.22	5.364
	CP	CITIGROUP		01/17/07	5.250	50,000	6	43,750.00	5.328
	CP	CITIGROUP		01/17/07	5.250	50,000	6	43,750.00	5.328
	CP	CITIGROUP		01/17/07	5.250	50,000	6	43,750.00	5.328
	CP	CITIGROUP		01/17/07	5.250	50,000	6	43,750.00	5.328
	CP	PARCO		01/17/07	5.320	50,000	27	199,500.00	5.415
	CP	PARCO		01/17/07	5.320	50,000	27	199,500.00	5.415
	CP	FCAR		01/17/07	5.290	50,000	149	1,094,736.11	5.484
	CP	FCAR		01/17/07	5.290	50,000	149	1,094,736.11	5.484
01/17/07 NO PURCHASES									
01/18/07 REDEMPTIONS									
	CP	TOYOTA		01/18/07	5.230	20,000	7	20,338.89	5.308
	CP	TOYOTA		01/18/07	5.230	50,000	7	50,847.22	5.308
	CP	TOYOTA		01/18/07	5.230	50,000	7	50,847.22	5.308

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>d/</u> <u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
01/18/07	PURCHASES							
	CB	TOYOTA	5.210%	09/02/08	5.210	15,000		
	CD	WA MU, FA	5.320%	06/01/07	5.320	50,000		
	CD	WA MU, FA	5.320%	06/01/07	5.320	50,000		
	CD	ANZ	5.300%	06/22/07	5.300	50,000		
	CD	ANZ	5.300%	06/22/07	5.300	50,000		
	CD	FORTIS	5.300%	06/27/07	5.300	50,000		
	CD	FORTIS	5.300%	06/27/07	5.300	50,000		
	CD	COMMERZBK	5.315%	06/29/07	5.315	50,000		
	CD	COMMERZBK	5.315%	06/29/07	5.315	50,000		
	CD	ZIONS	5.320%	06/29/07	5.320	50,000		
	CD	ZIONS	5.320%	06/29/07	5.320	50,000		
	CD	GECC		02/05/07	5.230	50,000		
	CD	GECC		02/05/07	5.230	50,000		
	CD	GECC		02/05/07	5.230	50,000		
	CD	GECC		02/05/07	5.230	50,000		
	CD	GECC		02/05/07	5.230	50,000		
	CP	TOYOTA		02/05/07	5.240	50,000		
	CP	TOYOTA		02/05/07	5.240	50,000		
	CP	TOYOTA		02/05/07	5.240	50,000		
	CP	COUNTRY		02/05/07	5.270	35,000		
01/19/07	REDEMPTIONS							
	AGENCY	FHLMC	3.050%	01/19/07	4.522	40,000	448	2,190,100.00 4.540
01/19/07	PURCHASES							
	AGENCY	FFCB	4.875%	11/20/08	5.100	25,000		
	AGENCY	FFCB	5.080%	03/16/09	5.082	50,000		
	CD	SOC GEN	5.320%	06/29/07	5.320	50,000		
	CD	SOC GEN	5.320%	06/29/07	5.320	50,000		
	CP	CITIGROUP		03/01/07	5.250	30,000		
	CP	CITIGROUP		03/01/07	5.250	50,000		
	CP	CITIGROUP		03/01/07	5.250	50,000		
	CP	CITIGROUP		03/01/07	5.250	50,000		
	CP	CITIGROUP		03/01/07	5.250	50,000		
	CP	CITIGROUP		03/01/07	5.250	50,000		
	CP	CITIGROUP		03/01/07	5.250	50,000		
	CP	CITIGROUP		03/01/07	5.250	50,000		
	CP	GE CO		06/29/07	5.200	50,000		
	CP	GE CO		06/29/07	5.200	50,000		
	CP	GE CO		06/29/07	5.200	50,000		
01/22/07	REDEMPTIONS							
	CD	CHASE	5.270%	01/22/07	5.270	50,000	45	329,375.00 5.343
	CD	CHASE	5.270%	01/22/07	5.270	50,000	45	329,375.00 5.343
	CD	CHASE	5.270%	01/22/07	5.270	50,000	45	329,375.00 5.343
	CD	CHASE	5.270%	01/22/07	5.270	50,000	45	329,375.00 5.343
	CP	MORG STAN		01/22/07	5.270	50,000	25	182,986.11 5.363
	CP	MORG STAN		01/22/07	5.270	50,000	25	182,986.11 5.363

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>MATURITY</u>	<u>TRANS</u> <u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
01/22/07	REDEMPTIONS (continued)							
	CP	NCAT	01/22/07	5.260	20,000	46	134,422.22	5.369
	CP	NCAT	01/22/07	5.260	50,000	46	336,055.56	5.369
	CP	NCAT	01/22/07	5.260	50,000	46	336,055.56	5.369
	CP	NCAT	01/22/07	5.260	50,000	46	336,055.56	5.369
	CP	CAFCO	01/22/07	5.250	50,000	47	342,708.33	5.360
	CP	NCAT	01/22/07	5.250	50,000	47	342,708.33	5.360
	CP	NCAT	01/22/07	5.250	50,000	47	342,708.33	5.360
	CP	NCAT	01/22/07	5.250	50,000	47	342,708.33	5.360
	CP	NCAT	01/22/07	5.250	50,000	47	342,708.33	5.360
	CP	CRC	01/22/07	5.250	50,000	54	393,750.00	5.365
01/22/07	PURCHASES							
	AGENCY	FFCB	5.010%	01/22/09	5.100	23,925		
	CD	WA MU, FA	5.320%	06/27/07	5.320	50,000		
	CD	ZIONS	5.320%	06/27/07	5.320	50,000		
	CD	ZIONS	5.320%	06/27/07	5.320	50,000		
	CD	WA MU, FA	5.320%	06/29/07	5.320	50,000		
	CP	TOYOTA		02/05/07	5.230	30,000		
	CP	TOYOTA		02/05/07	5.230	50,000		
	CP	GECC		02/05/07	5.230	50,000		
	CP	GECC		02/05/07	5.230	50,000		
	CP	GECC		02/05/07	5.230	50,000		
	CP	GECC		02/05/07	5.230	50,000		
	CP	GECC		02/05/07	5.230	50,000		
	CP	GECC		02/05/07	5.230	50,000		
	CP	NCAT		02/05/07	5.240	50,000		
	CP	NCAT		02/05/07	5.240	50,000		
	CP	NCAT		02/05/07	5.240	50,000		
	CP	MORG STAN		06/29/07	5.210	50,000		
	CP	MORG STAN		06/29/07	5.210	50,000		
	CP	MORG STAN		06/29/07	5.210	50,000		
01/23/07	REDEMPTIONS							
	AGENCY	FHLB	4.625%	01/23/07	4.750	50,000	361	2,346,786.20
	AGENCY	FHLB	4.625%	01/23/07	4.730	50,000	362	2,375,847.23
	AGENCY	FHLB	4.000%	01/23/07	4.300	50,000	532	3,122,611.11
	AGENCY	FHLB	4.000%	01/23/07	4.020	50,000	557	3,059,444.44
01/23/07	PURCHASES							
	CP	TOYOTA		02/05/07	5.230	50,000		
	CP	TOYOTA		02/05/07	5.230	50,000		
	CP	TOYOTA		02/05/07	5.230	50,000		
	CP	BARTON		02/06/07	5.250	12,000		
	CP	BARTON		02/06/07	5.250	50,000		
	CP	FCAR		06/20/07	5.220	15,000		
	CP	FCAR		06/20/07	5.220	50,000		
	CP	FCAR		06/22/07	5.220	50,000		
	CP	FCAR		06/22/07	5.220	50,000		

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/ DESCRIPTION</u>	<u>a/ MATURITY</u>	<u>TRANS</u>	<u>PAR</u>	<u>d/ DAYS</u>	<u>AMOUNT</u>	<u>EFFECTIVE</u>
			<u>DATE</u>	<u>YIELD</u>	<u>(000)</u>	<u>HELD</u>	<u>EARNED</u>	<u>YIELD</u>
01/24/07	NO REDEMPTIONS							
01/24/07	PURCHASES							
	AGENCY	FHLB	5.000%	12/12/08	5.105	50,000		
	CP	JP MORGAN		01/25/07	5.220	50,000		
	CP	JP MORGAN		01/25/07	5.220	50,000		
	CP	JP MORGAN		01/25/07	5.220	50,000		
	CP	JP MORGAN		01/25/07	5.220	50,000		
	CP	JP MORGAN		01/25/07	5.220	50,000		
	CP	JP MORGAN		01/25/07	5.220	50,000		
01/25/07	REDEMPTIONS							
	CP	JP MORGAN		01/25/07	5.220	50,000	1	7,250.00
	CP	JP MORGAN		01/25/07	5.220	50,000	1	7,250.00
	CP	JP MORGAN		01/25/07	5.220	50,000	1	7,250.00
	CP	JP MORGAN		01/25/07	5.220	50,000	1	7,250.00
	CP	JP MORGAN		01/25/07	5.220	50,000	1	7,250.00
	CP	COUNTRY		01/25/07	5.280	25,000	21	77,000.00
	CP	COUNTRY		01/25/07	5.280	50,000	21	154,000.00
01/25/07	PURCHASES							
	CP	JP MORGAN		01/26/07	5.240	50,000		
	CP	JP MORGAN		01/26/07	5.240	50,000		
	CP	JP MORGAN		01/26/07	5.240	50,000		
	CP	JP MORGAN		01/26/07	5.240	50,000		
	CP	COUNTRY		01/26/07	5.250	5,000		
	CP	COUNTRY		01/26/07	5.250	50,000		
	CP	GECC		01/29/07	5.230	50,000		
	CP	GECC		01/29/07	5.230	50,000		
	CP	GECC		01/29/07	5.230	50,000		
	CP	GECC		01/29/07	5.230	50,000		
	CP	GECC		01/29/07	5.230	50,000		
	CP	GECC		01/29/07	5.230	50,000		
01/26/07	REDEMPTIONS							
	CP	JP MORGAN		01/26/07	5.240	50,000	1	7,277.78
	CP	JP MORGAN		01/26/07	5.240	50,000	1	7,277.78
	CP	JP MORGAN		01/26/07	5.240	50,000	1	7,277.78
	CP	JP MORGAN		01/26/07	5.240	50,000	1	7,277.78
	CP	COUNTRY		01/26/07	5.250	5,000	1	729.17
	CP	COUNTRY		01/26/07	5.250	50,000	1	7,291.67
	DISC NOTES	FHLMC		01/26/07	5.060	50,000	120	843,333.33
	DISC NOTES	FHLMC		01/26/07	5.060	50,000	120	843,333.33
01/26/07	PURCHASES							
	CP	COUNTRY		02/02/07	5.290	50,000		
	CP	COUNTRY		02/02/07	5.290	50,000		
	CP	COUNTRY		02/21/07	5.290	20,000		
	CP	COUNTRY		02/21/07	5.290	50,000		

POOLED MONEY INVESTMENT ACCOUNT

		a/			a/	d/			
DATE	TYPE	DESCRIPTION	MATURITY	TRANS	PAR	DAYS	AMOUNT	EFFECTIVE	
			DATE	YIELD	(000)	HELD	EARNED	YIELD	
01/26/07	PURCHASES (continued)								
	CP	FCAR	05/22/07	5.240	30,000				
	CP	FCAR	05/22/07	5.240	50,000				
	CP	FCAR	05/22/07	5.240	50,000				
01/29/07	REDEMPTIONS								
	BN	B/A	5.430%	01/29/07	5.430	50,000	168	1,267,000.00	
	BN	B/A	5.430%	01/29/07	5.430	50,000	168	1,267,000.00	
	CD	CHASE	5.290%	01/29/07	5.290	50,000	34	249,805.56	
	CD	CHASE	5.290%	01/29/07	5.290	50,000	34	249,805.56	
	CD	CHASE	5.290%	01/29/07	5.290	50,000	34	249,805.56	
	CD	CHASE	5.290%	01/29/07	5.290	50,000	34	249,805.56	
	CD	UBS	5.300%	01/29/07	5.290	50,000	89	652,682.63	
	CD	UBS	5.300%	01/29/07	5.290	50,000	89	652,682.63	
	CD	LLOYDS	5.300%	01/29/07	5.300	50,000	91	669,861.11	
	CD	LLOYDS	5.300%	01/29/07	5.300	50,000	91	669,861.11	
	CD	LLOYDS	5.300%	01/29/07	5.300	50,000	91	669,861.11	
	CD	LLOYDS	5.310%	01/29/07	5.310	50,000	96	708,000.00	
	CD	LLOYDS	5.310%	01/29/07	5.310	50,000	96	708,000.00	
	CD	CR SUISSE	5.350%	01/29/07	5.350	50,000	145	1,077,430.56	
	CD	NOVA SCOT	5.350%	01/29/07	5.350	50,000	158	1,174,027.78	
	CD	NOVA SCOT	5.350%	01/29/07	5.350	50,000	158	1,174,027.78	
	CD	RABO	5.350%	01/29/07	5.350	50,000	158	1,174,027.78	
	CD	RABO	5.350%	01/29/07	5.350	50,000	158	1,174,027.78	
	CD	WACHOVIA	5.350%	01/29/07	5.350	50,000	158	1,174,027.78	
	CD	WACHOVIA	5.350%	01/29/07	5.350	50,000	158	1,174,027.78	
	CD	US BANK	5.375%	01/29/07	5.375	50,000	158	1,179,513.89	
	CD	US BANK	5.375%	01/29/07	5.375	50,000	158	1,179,513.89	
	CD	COMMERZBK	5.395%	01/29/07	5.395	50,000	158	1,183,902.78	
	CD	COMMERZBK	5.395%	01/29/07	5.395	50,000	158	1,183,902.78	
	CD	CR SUISSE	5.390%	01/29/07	5.390	50,000	159	1,190,291.67	
	CD	CR SUISSE	5.390%	01/29/07	5.390	50,000	159	1,190,291.67	
	CD	RB CANADA	5.360%	01/29/07	5.355	50,000	160	1,190,025.83	
	CD	RB CANADA	5.360%	01/29/07	5.355	50,000	160	1,190,025.83	
	CD	NOVA SCOT	5.350%	01/29/07	5.350	50,000	161	1,196,319.44	
	CD	NOVA SCOT	5.350%	01/29/07	5.350	50,000	161	1,196,319.44	
	CD	NOVA SCOT	5.350%	01/29/07	5.350	50,000	161	1,196,319.44	
	CD	NOVA SCOT	5.350%	01/29/07	5.350	50,000	161	1,196,319.44	
	CD	ZIONS	5.360%	01/29/07	5.360	50,000	161	1,198,555.56	
	CD	ZIONS	5.360%	01/29/07	5.360	50,000	161	1,198,555.56	
	CD	SOC GEN	5.370%	01/29/07	5.375	50,000	161	1,200,817.89	
	CD	SOC GEN	5.370%	01/29/07	5.375	50,000	161	1,200,817.89	
	CD	U/B CALIF	5.400%	01/29/07	5.400	50,000	166	1,245,000.00	
	CD	U/B CALIF	5.400%	01/29/07	5.400	50,000	166	1,245,000.00	
	CP	GECC		01/29/07	5.230	50,000	4	29,055.56	
	CP	GECC		01/29/07	5.230	50,000	4	29,055.56	
	CP	GECC		01/29/07	5.230	50,000	4	29,055.56	
	CP	GECC		01/29/07	5.230	50,000	4	29,055.56	
	CP	GECC		01/29/07	5.230	50,000	4	29,055.56	
	CP	GECC		01/29/07	5.230	50,000	4	29,055.56	
	CP	COUNTRY		01/29/07	5.270	5,000	17	12,443.06	

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
01/29/07	REDEMPTIONS (continued)								
	CP	COUNTRY	01/29/07	5.270		50,000	17	124,430.56	5.357
	CP	COUNTRY	01/29/07	5.270		50,000	21	153,708.33	5.360
	CP	RANGER	01/29/07	5.260		11,065	21	33,951.11	5.349
	CP	RANGER	01/29/07	5.260		50,000	21	153,416.67	5.349
	CP	RANGER	01/29/07	5.260		50,000	21	153,416.67	5.349
	CP	CRC	01/29/07	5.270		10,000	46	67,338.89	5.379
	CP	CRC	01/29/07	5.270		50,000	46	336,694.44	5.379
	CP	CRC	01/29/07	5.270		50,000	46	336,694.44	5.379
	CP	BEAR	01/29/07	5.210		50,000	126	911,750.00	5.380
	CP	BEAR	01/29/07	5.210		50,000	126	911,750.00	5.380
	CP	BEAR	01/29/07	5.210		50,000	126	911,750.00	5.380
	CP	BEAR	01/29/07	5.210		50,000	126	911,750.00	5.380
	CP	BEAR	01/29/07	5.210		50,000	126	911,750.00	5.380
	CP	BEAR	01/29/07	5.210		50,000	126	911,750.00	5.380
	CP	FCAR	01/29/07	5.290		50,000	160	1,175,555.56	5.493
	CP	BEAR	01/29/07	5.270		50,000	165	1,207,708.33	5.475

01/29/07 PURCHASES

CP	COUNTRY		02/28/07	5.280		10,000			
CP	COUNTRY		02/28/07	5.280		50,000			
CP	GECC		03/01/07	5.230		50,000			
CP	GECC		03/01/07	5.230		50,000			
CP	CITIGROUP		03/01/07	5.250		15,000			
CP	CITIGROUP		03/01/07	5.250		50,000			
CP	CITIGROUP		03/01/07	5.250		50,000			
CP	CRC		03/16/07	5.250		50,000			
CP	CRC		03/16/07	5.250		50,000			

01/30/07 NO REDMPTIONS

01/30/07 PURCHASES

FR	SBA	5.575%	01/25/32	5.575		12,615			
FR	SBA	5.575%	01/25/32	5.575		30,269			
CB	GECC	4.125%	09/01/09	5.220		12,150			
CB	GECC	5.250%	10/27/09	5.220		15,000			
CD	RB SCOT	5.320%	06/28/07	5.320		50,000			
CD	RB SCOT	5.320%	06/28/07	5.320		50,000			
CD	BNP PARIBAS	5.330%	07/27/07	5.330		50,000			
CD	BNP PARIBAS	5.330%	07/27/07	5.330		50,000			
CD	COMMERZBK	5.340%	07/27/07	5.340		50,000			
CD	COMMERZBK	5.340%	07/27/07	5.340		50,000			
CP	COUNTRY		03/01/07	5.270		25,000			
CP	COUNTRY		03/01/07	5.270		50,000			
CP	COUNTRY		03/01/07	5.270		50,000			
CP	COUNTRY		03/01/07	5.270		50,000			
CP	FCAR		05/14/07	5.250		40,000			
CP	FCAR		05/14/07	5.250		50,000			
CP	FCAR		05/14/07	5.250		50,000			

POOLED MONEY INVESTMENT ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>a/</u> <u>DATE</u>	<u>MATURITY</u> <u>YIELD</u>	<u>TRANS</u> <u>YIELD</u>	<u>d/</u> <u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
01/30/07	PURCHASES (continued)								
	TREAS	BILLS	07/12/07	4.965		50,000			
	TREAS	BILLS	07/12/07	4.965		50,000			
	TREAS	BILLS	07/12/07	4.965		50,000			
	TREAS	BILLS	07/12/07	4.965		50,000			
	TREAS	BILLS	07/12/07	4.965		50,000			
	TREAS	BILLS	07/12/07	4.965		50,000			
	TREAS	BILLS	07/12/07	4.965		50,000			
	TREAS	BILLS	07/12/07	4.965		50,000			
	TREAS	BILLS	07/12/07	4.965		50,000			
	TREAS	BILLS	07/12/07	4.965		50,000			
	TREAS	BILLS	07/12/07	4.965		50,000			
	TREAS	BILLS	07/12/07	4.965		50,000			
01/31/07	NO REDEMPTIONS								
01/31/07	PURCHASES								
	CD	SE BANK	5.350%	07/27/07	5.340	50,000			
	CD	SE BANK	5.350%	07/27/07	5.340	50,000			
	CP	GECC		02/01/07	5.260	50,000			
	CP	GECC		02/01/07	5.260	50,000			
	CP	GECC		02/01/07	5.260	50,000			
	CP	GECC		02/01/07	5.260	50,000			
	CP	NCAT		02/21/07	5.240	50,000			
	CP	NCAT		02/21/07	5.240	50,000			
	CP	NCAT		02/21/07	5.240	50,000			
	CP	GECC		03/01/07	5.230	50,000			
	CP	GECC		03/01/07	5.230	50,000			
	CP	GECC		03/01/07	5.230	50,000			
	CP	GECC		03/01/07	5.230	50,000			
	CP	GECC		03/01/07	5.230	50,000			
	CP	GECC		03/01/07	5.230	50,000			
	CP	CAFCO		04/01/07	5.240	50,000			
	CP	CAFCO		04/01/07	5.240	50,000			

<u>a/</u>	The abbreviations indicate the type of security purchased or sold; i.e., (U.S.) Bills, Bonds, Notes, Debentures, Discount Notes and Participation Certificates: Federal National Mortgage Association (FNMA) , Farmers Home Administration Notes (FHA) , Student Loan Marketing Association (SLMA) , Small Business Association (SBA) , Negotiable Certificates of Deposit (CD) , Negotiable Certificates of Deposit Floating Rate (CD FR) , Export Import Notes (EXIM) , Bankers Acceptances (BA) , Commercial Paper (CP) , Government National Mortgage Association (GNMA) , Federal Home Loan Bank Notes (FHLB) , Federal Land Bank Bonds (FLB) , Federal Home Loan Mortgage Corporation Obligation (FHLMC PC) & (FHLMC GMC) , Federal Farm Credit Bank Bonds (FFCB) , Federal Farm Credit Discount Notes (FFC) , Corporate Securities (CB) , US Ship Financing Bonds (TITLE XI'S) , International Bank of Redevelopment (IBRD) , Tennessee Valley Authority (TVA) , Medium Term Notes (MTN) , Real Estate Mortgage Investment Conduit (REMIC) .
<u>b/</u>	Purchase or sold yield based on 360 day calculation for discount obligations and Repurchase Agreements.
<u>c/</u>	Repurchase Agreement.
<u>d/</u>	Par amount of securities purchased, sold or redeemed.
<u>e/</u>	Securities were purchased and sold as of the same date.
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement.
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement.
<u>h/</u>	Security "SWAP" transactions.
<u>i/</u>	Buy back agreement.
RRS	Reverse Repurchase Agreement.
RRP	Termination of Reverse Repurchase Agreement.

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALAMO</u>				
Diablo Valley Bank	01/12/07	5.120	4,500,000.00	04/13/07
Diablo Valley Bank	01/24/07	5.160	1,500,000.00	04/25/07
<u>ALHAMBRA</u>				
Omni Bank, NA	11/09/06	5.100	2,000,000.00	02/08/07
Omni Bank, NA	11/17/06	5.120	4,000,000.00	02/16/07
Omni Bank, NA	11/30/06	5.070	4,000,000.00	03/01/07
Omni Bank, NA	09/08/06	5.190	6,000,000.00	03/09/07
Omni Bank, NA	01/12/07	5.120	4,000,000.00	04/13/07
Bank of East Asia (USA), NA, The	08/10/06	5.250	3,000,000.00	02/08/07
Bank of East Asia (USA), NA, The	08/17/06	5.250	6,000,000.00	02/15/07
Bank of East Asia (USA), NA, The	10/12/06	5.130	3,095,000.00	04/12/07
<u>ARROYO GRANDE</u>				
Mid State Bank and Trust	08/09/06	5.230	5,000,000.00	02/07/07
Mid State Bank and Trust	09/07/06	5.170	5,000,000.00	03/08/07
Mid State Bank and Trust	10/11/06	5.090	5,000,000.00	04/11/07
Mid State Bank and Trust	11/15/06	5.200	5,000,000.00	05/16/07
Mid State Bank and Trust	12/08/06	5.100	5,000,000.00	06/08/07
Mid State Bank and Trust	01/11/07	5.170	5,000,000.00	07/12/07
<u>BAKERSFIELD</u>				
San Joaquin Bank	11/29/06	5.090	10,000,000.00	02/28/07
<u>BREA</u>				
Pacific Western Bank	01/31/07	5.210	4,000,000.00	08/01/07
<u>CALABASAS</u>				
First Bank of Beverly Hills	08/31/06	5.240	10,000,000.00	03/01/07
First Bank of Beverly Hills	12/13/06	4.990	10,000,000.00	03/14/07
First Bank of Beverly Hills	11/02/06	5.180	10,000,000.00	05/03/07
First Bank of Beverly Hills	11/30/06	5.180	10,000,000.00	05/31/07
First Bank of Beverly Hills	12/07/06	5.090	20,000,000.00	06/07/07

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>CAMARILLO</u>				
First California Bank	11/15/06	5.140	6,000,000.00	02/14/07
First California Bank	12/01/06	5.090	6,000,000.00	02/28/07
First California Bank	11/29/06	5.090	12,000,000.00	02/28/07
First California Bank	01/24/07	5.180	6,000,000.00	05/01/07
<u>CHATSWORTH</u>				
Premier America Credit Union	11/03/06	5.130	10,000,000.00	02/02/07
Premier America Credit Union	12/08/06	5.040	10,000,000.00	03/09/07
Premier America Credit Union	12/15/06	5.000	20,000,000.00	03/16/07
Premier America Credit Union	01/12/07	5.150	20,000,000.00	04/13/07
<u>CHICO</u>				
Tri Counties Bank	12/14/06	4.990	20,000,000.00	03/15/07
<u>CITY OF INDUSTRY</u>				
EverTrust Bank	12/08/06	5.030	6,000,000.00	03/09/07
EverTrust Bank	01/25/07	5.180	6,000,000.00	04/26/07
EverTrust Bank	01/31/07	5.180	5,000,000.00	05/02/07
<u>CONCORD</u>				
Cal State 9 Credit Union	11/22/06	5.170	10,000,000.00	05/23/07
Cal State 9 Credit Union	01/19/07	5.180	10,000,000.00	07/20/07
<u>DUBLIN</u>				
Operating Engineers Local # 3 FCU	08/10/06	5.230	5,000,000.00	02/08/07
Operating Engineers Local # 3 FCU	10/04/06	5.030	5,000,000.00	04/04/07
Operating Engineers Local # 3 FCU	12/08/06	5.080	10,000,000.00	06/08/07
<u>EL SEGUNDO</u>				
First Coastal Bank, NA	11/03/06	5.130	3,000,000.00	02/02/07
First Coastal Bank, NA	11/16/06	5.150	2,000,000.00	02/15/07
First Coastal Bank, NA	11/30/06	5.100	2,000,000.00	03/01/07
First Coastal Bank, NA	12/15/06	5.000	5,000,000.00	03/16/07
First Coastal Bank, NA	12/20/06	4.990	2,000,000.00	03/21/07
First Coastal Bank, NA	01/18/07	5.150	2,000,000.00	04/19/07

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>EL SEGUNDO (continued)</u>				
Xerox Federal Credit Union	11/17/06	5.170	20,000,000.00	02/16/07
Xerox Federal Credit Union	12/01/06	5.120	20,000,000.00	03/02/07
Xerox Federal Credit Union	12/15/06	5.010	7,000,000.00	03/16/07
Xerox Federal Credit Union	01/18/07	5.160	10,000,000.00	04/19/07
<u>FAIRFIELD</u>				
Westamerica Bank	11/08/06	5.130	5,000,000.00	02/07/07
Westamerica Bank	11/15/06	5.140	75,000,000.00	02/14/07
Westamerica Bank	12/08/06	5.030	25,000,000.00	03/09/07
Westamerica Bank	01/09/07	5.090	65,000,000.00	04/11/07
Westamerica Bank	01/12/07	5.140	60,000,000.00	04/13/07
Westamerica Bank	01/18/07	5.140	65,000,000.00	04/19/07
Westamerica Bank	01/26/07	5.180	25,000,000.00	04/27/07
<u>FRESNO</u>				
Premier Valley Bank	01/25/07	5.180	5,000,000.00	04/26/07
Premier Valley Bank	01/31/07	5.180	5,000,000.00	05/02/07
United Security Bank	11/22/06	5.100	5,000,000.00	02/21/07
United Security Bank	01/17/07	5.170	40,000,000.00	07/18/07
<u>FULLERTON</u>				
Fullerton Community Bank, FSB	08/04/06	5.230	5,000,000.00	02/02/07
Fullerton Community Bank, FSB	10/20/06	5.190	8,000,000.00	04/20/07
Fullerton Community Bank, FSB	11/15/06	5.200	19,000,000.00	05/16/07
<u>GOLETA</u>				
Pacific Capital Bank, NA	08/09/06	5.190	96,500,000.00	02/07/07
Pacific Capital Bank, NA	09/07/06	5.130	40,000,000.00	03/08/07
Pacific Capital Bank, NA	12/20/06	4.980	15,000,000.00	03/16/07
Pacific Capital Bank, NA	12/15/06	4.990	20,000,000.00	03/16/07
Pacific Capital Bank, NA	09/28/06	5.070	78,000,000.00	03/29/07
Pacific Capital Bank, NA	12/06/06	5.100	85,000,000.00	06/06/07
<u>GRANADA HILLS</u>				
First Private Bank & Trust	11/30/06	5.070	7,000,000.00	03/01/07
First Private Bank & Trust	12/15/06	4.990	2,000,000.00	03/16/07

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>GRANADA HILLS (continued)</u>				
First Private Bank & Trust	01/11/07	5.120	5,000,000.00	04/12/07
First Private Bank & Trust	01/18/07	5.140	3,000,000.00	04/19/07
<u>IRVINE</u>				
Commerce West Bank, NA	09/27/06	5.020	5,000,000.00	03/28/07
Commerce West Bank, NA	10/06/06	5.040	5,000,000.00	04/06/07
Commerce West Bank, NA	11/16/06	5.170	500,000.00	05/17/07
Commerce West Bank, NA	12/01/06	5.150	2,500,000.00	06/01/07
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	11/29/06	5.090	25,000,000.00	02/28/07
Farmers & Merchants Bk Cen CA	12/14/06	4.990	10,000,000.00	03/15/07
Farmers & Merchants Bk Cen CA	01/26/07	5.180	35,000,000.00	04/27/07
Farmers & Merchants Bk Cen CA	01/31/07	5.180	35,000,000.00	05/02/07
<u>LOS ANGELES</u>				
1st Century Bank, NA	08/24/06	5.180	5,000,000.00	02/22/07
1st Century Bank, NA	12/14/06	4.950	10,000,000.00	03/15/07
1st Century Bank, NA	10/05/06	5.020	10,000,000.00	04/05/07
1st Century Bank, NA	12/22/06	5.090	5,000,000.00	06/22/07
Broadway Federal Bank, FSB	01/11/07	5.130	8,500,000.00	04/12/07
Broadway Federal Bank, FSB	10/23/06	5.200	6,500,000.00	04/25/07
Broadway Federal Bank, FSB	12/08/06	5.110	3,000,000.00	06/08/07
Cathay Bank	11/08/06	5.130	25,000,000.00	02/07/07
Cathay Bank	11/15/06	5.140	40,000,000.00	02/14/07
Cathay Bank	11/29/06	5.090	25,000,000.00	02/28/07
Cathay Bank	11/30/06	5.090	42,000,000.00	03/01/07
Cathay Bank	12/07/06	5.040	55,000,000.00	03/08/07
Cathay Bank	12/14/06	4.990	25,000,000.00	03/15/07
Cathay Bank	10/05/06	5.060	38,000,000.00	04/05/07
Cathay Bank	10/19/06	5.170	25,000,000.00	04/19/07
Cathay Bank	10/31/06	5.200	50,000,000.00	05/01/07
Center Bank	08/23/06	5.240	40,000,000.00	02/21/07
Center Bank	10/30/06	5.200	15,000,000.00	05/02/07
Center Bank	01/31/07	5.180	20,000,000.00	05/02/07
Commonwealth Business Bank	12/20/06	4.960	5,000,000.00	03/21/07
Commonwealth Business Bank	01/09/07	5.070	5,000,000.00	04/11/07
Commonwealth Business Bank	01/12/07	5.120	5,000,000.00	04/13/07

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (continued)</u>				
Eastern International Bank	11/01/06	5.190	900,000.00	05/02/07
Eastern International Bank	12/07/06	5.060	1,000,000.00	06/07/07
Far East National Bank	08/09/06	5.240	25,000,000.00	02/07/07
Far East National Bank	12/07/06	5.050	25,000,000.00	03/08/07
Far East National Bank	01/24/07	5.190	25,000,000.00	04/19/07
Far East National Bank	01/18/07	5.150	25,000,000.00	04/19/07
Far East National Bank	01/31/07	5.190	25,000,000.00	05/02/07
First Standard Bank	09/27/06	5.050	10,000,000.00	03/28/07
First Standard Bank	10/27/06	5.250	2,000,000.00	04/27/07
Hanmi Bank	08/03/06	5.220	40,000,000.00	02/01/07
Hanmi Bank	08/31/06	5.220	20,000,000.00	03/01/07
Hanmi Bank	09/13/06	5.150	20,000,000.00	03/14/07
Hanmi Bank	10/12/06	5.110	35,000,000.00	04/12/07
Hanmi Bank	11/02/06	5.150	25,000,000.00	05/03/07
Hanmi Bank	11/30/06	5.150	25,000,000.00	05/31/07
Hanmi Bank	12/13/06	5.090	25,000,000.00	06/13/07
Hanmi Bank	01/26/07	5.200	10,000,000.00	07/27/07
Manufacturers Bank	12/20/06	4.980	50,000,000.00	03/21/07
Manufacturers Bank	01/19/07	5.170	25,000,000.00	04/20/07
Manufacturers Bank	01/30/07	5.180	50,000,000.00	05/02/07
Mellon 1st Business Bank, NA	11/29/06	5.090	50,000,000.00	02/28/07
Mellon 1st Business Bank, NA	12/14/06	4.990	50,000,000.00	03/15/07
Mellon 1st Business Bank, NA	01/09/07	5.090	75,000,000.00	04/11/07
Mirae Bank	08/04/06	5.220	3,000,000.00	02/02/07
Mirae Bank	08/24/06	5.220	2,500,000.00	02/22/07
Mirae Bank	09/21/06	5.140	2,500,000.00	03/22/07
Mirae Bank	10/13/06	5.140	4,000,000.00	04/13/07
Nara Bank, NA	08/10/06	5.230	5,000,000.00	02/08/07
Nara Bank, NA	08/17/06	5.230	10,000,000.00	02/15/07
Nara Bank, NA	11/29/06	5.070	20,000,000.00	02/28/07
Nara Bank, NA	10/19/06	5.150	25,000,000.00	04/19/07
Nara Bank, NA	11/03/06	5.130	20,000,000.00	05/04/07
Nara Bank, NA	11/16/06	5.170	20,000,000.00	05/17/07
Nara Bank, NA	01/31/07	5.210	20,000,000.00	08/01/07
OneUnited Bank	11/16/06	5.160	5,000,000.00	02/15/07
OneUnited Bank	12/06/06	5.080	10,000,000.00	03/07/07
OneUnited Bank	12/21/06	5.020	5,000,000.00	03/22/07
OneUnited Bank	01/11/07	5.190	10,000,000.00	07/12/07
Pacific Commerce Bank N.A.	01/23/07	5.210	5,000,000.00	04/25/07
Preferred Bank	09/14/06	5.150	61,000,000.00	03/15/07
Preferred Bank	09/22/06	5.100	10,000,000.00	03/23/07

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (continued)</u>				
Preferred Bank	11/03/06	5.130	4,000,000.00	05/04/07
Preferred Bank	12/13/06	5.090	20,000,000.00	06/13/07
Saehan Bank	11/17/06	5.190	8,000,000.00	05/18/07
Shinhan Bank America	11/15/06	5.150	10,000,000.00	02/14/07
Shinhan Bank America	12/15/06	5.000	10,000,000.00	03/16/07
Shinhan Bank America	12/22/06	5.040	6,000,000.00	03/23/07
Shinhan Bank America	01/11/07	5.130	4,300,000.00	04/12/07
Shinhan Bank America	01/30/07	5.190	10,000,000.00	05/02/07
State Bank of India (California)	01/12/07	5.120	3,000,000.00	04/13/07
State Bank of India (California)	10/18/06	5.180	5,000,000.00	04/18/07
State Bank of India (California)	11/16/06	5.190	2,000,000.00	05/17/07
State Bank of India (California)	01/25/07	5.200	3,000,000.00	07/26/07
Wilshire State Bank	11/09/06	5.100	3,000,000.00	02/08/07
Wilshire State Bank	11/09/06	5.100	5,000,000.00	02/08/07
Wilshire State Bank	11/22/06	5.100	20,000,000.00	02/21/07
Wilshire State Bank	11/29/06	5.070	58,000,000.00	02/28/07
Wilshire State Bank	12/14/06	4.970	36,000,000.00	03/15/07
Wilshire State Bank	01/09/07	5.070	19,000,000.00	04/11/07
<u>MANHATTAN BEACH</u>				
Kinecta Federal Credit Union	12/15/06	4.990	50,000,000.00	03/16/07
<u>MERCED</u>				
County Bank	09/01/06	5.200	5,000,000.00	03/02/07
County Bank	09/07/06	5.180	10,000,000.00	03/08/07
County Bank	01/09/07	5.090	10,000,000.00	04/11/07
<u>MODESTO</u>				
Valley First Credit Union	10/05/06	5.020	5,000,000.00	04/05/07
<u>NATIONAL CITY</u>				
Neighborhood National Bank	01/19/07	5.200	2,000,000.00	07/20/07
Neighborhood National Bank	01/31/07	5.230	2,000,000.00	08/01/07

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>NEWPORT BEACH</u>				
Independence Bank	11/15/06	5.150	3,000,000.00	02/14/07
Independence Bank	12/01/06	5.100	8,000,000.00	03/02/07
Independence Bank	12/20/06	4.990	2,000,000.00	03/21/07
Independence Bank	01/11/07	5.130	3,500,000.00	04/12/07
Orange County Business Bank, NA	11/15/06	5.100	2,000,000.00	02/14/07
Orange County Business Bank, NA	01/11/07	5.080	4,000,000.00	04/12/07
Orange County Business Bank, NA	01/12/07	5.100	6,000,000.00	04/13/07
Orange County Business Bank, NA	01/17/07	5.100	8,000,000.00	04/18/07
Orange County Business Bank, NA	01/25/07	5.140	4,000,000.00	04/26/07
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	11/09/06	5.130	20,000,000.00	02/08/07
SAFE Credit Union	01/09/07	5.100	5,000,000.00	04/11/07
<u>OAKDALE</u>				
Oak Valley Community Bank	12/14/06	5.000	3,500,000.00	03/15/07
<u>OAKLAND</u>				
Metropolitan Bank	08/24/06	5.200	2,000,000.00	02/22/07
Metropolitan Bank	09/20/06	5.140	2,000,000.00	03/21/07
Metropolitan Bank	11/30/06	5.150	1,500,000.00	05/31/07
Metropolitan Bank	01/19/07	5.180	1,000,000.00	07/20/07
Metropolitan Bank	01/25/07	5.200	1,500,000.00	07/26/07
<u>ONTARIO</u>				
Citizens Business Bank	11/03/06	5.130	30,000,000.00	02/02/07
Citizens Business Bank	11/16/06	5.150	30,000,000.00	02/15/07
Citizens Business Bank	12/01/06	5.100	25,000,000.00	03/02/07
Citizens Business Bank	12/15/06	5.000	30,000,000.00	03/16/07
Citizens Business Bank	01/12/07	5.150	25,000,000.00	04/13/07
<u>PALO ALTO</u>				
Greater Bay Bank, NA	11/22/06	5.120	25,000,000.00	02/21/07
Greater Bay Bank, NA	08/30/06	5.220	25,000,000.00	02/28/07
Greater Bay Bank, NA	11/30/06	5.090	55,000,000.00	03/01/07
Greater Bay Bank, NA	12/06/06	5.060	46,000,000.00	03/07/07

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PALO ALTO (continued)</u>				
Greater Bay Bank, NA	09/07/06	5.170	45,500,000.00	03/08/07
Greater Bay Bank, NA	12/13/06	4.980	30,000,000.00	03/14/07
Greater Bay Bank, NA	10/11/06	5.090	40,000,000.00	04/11/07
Greater Bay Bank, NA	10/18/06	5.180	50,000,000.00	04/18/07
Greater Bay Bank, NA	11/09/06	5.200	50,000,000.00	05/10/07
Greater Bay Bank, NA	11/15/06	5.200	33,500,000.00	05/16/07
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	08/04/06	5.220	2,000,000.00	02/02/07
Malaga Bank, FSB	11/08/06	5.130	7,000,000.00	02/07/07
Malaga Bank, FSB	08/18/06	5.200	10,000,000.00	02/16/07
Malaga Bank, FSB	12/01/06	5.090	4,000,000.00	03/02/07
Malaga Bank, FSB	12/13/06	4.980	3,000,000.00	03/14/07
Malaga Bank, FSB	12/13/06	4.980	9,000,000.00	03/14/07
Malaga Bank, FSB	10/05/06	5.060	5,000,000.00	04/05/07
<u>PASADENA</u>				
Community Bank	12/13/06	4.990	20,000,000.00	03/14/07
Community Bank	01/10/07	5.120	15,000,000.00	04/11/07
Community Bank	01/11/07	5.130	20,000,000.00	04/12/07
Wescom Central Credit Union	12/15/06	5.020	15,000,000.00	03/16/07
Wescom Central Credit Union	01/10/07	5.140	65,000,000.00	04/11/07
Wescom Central Credit Union	01/12/07	5.170	25,000,000.00	04/13/07
Wescom Central Credit Union	01/25/07	5.210	25,000,000.00	04/26/07
Wescom Central Credit Union	12/20/06	5.150	50,000,000.00	06/20/07
Wescom Central Credit Union	11/16/06	5.160	35,000,000.00	02/15/07
<u>PLACERVILLE</u>				
El Dorado Savings Bank	12/20/06	4.960	10,000,000.00	03/21/07
El Dorado Savings Bank	10/27/06	5.220	5,000,000.00	04/27/07
El Dorado Savings Bank	11/01/06	5.190	5,000,000.00	05/02/07
El Dorado Savings Bank	01/31/07	5.210	15,000,000.00	08/01/07
<u>PLEASANTON</u>				
Valley Community Bank	09/15/06	5.120	6,000,000.00	03/16/07

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>POMONA</u>				
PFF Bank & Trust	11/02/06	5.130	20,000,000.00	02/01/07
PFF Bank & Trust	08/25/06	5.220	20,000,000.00	02/23/07
PFF Bank & Trust	08/30/06	5.220	20,000,000.00	02/28/07
PFF Bank & Trust	09/01/06	5.190	20,000,000.00	03/02/07
PFF Bank & Trust	12/06/06	5.060	20,000,000.00	03/07/07
PFF Bank & Trust	01/18/07	5.140	20,000,000.00	04/19/07
PFF Bank & Trust	12/22/06	5.130	20,000,000.00	06/22/07
<u>PORTERVILLE</u>				
Bank of the Sierra	09/14/06	5.150	10,000,000.00	03/15/07
Bank of the Sierra	10/19/06	5.150	10,000,000.00	04/19/07
<u>RANCHO SANTA FE</u>				
La Jolla Bank, FSB	11/09/06	5.100	15,000,000.00	02/08/07
La Jolla Bank, FSB	11/15/06	5.120	25,000,000.00	02/14/07
La Jolla Bank, FSB	11/30/06	5.070	45,000,000.00	03/01/07
La Jolla Bank, FSB	12/08/06	5.030	10,000,000.00	03/09/07
La Jolla Bank, FSB	12/14/06	4.990	10,000,000.00	03/15/07
La Jolla Bank, FSB	12/15/06	4.990	5,000,000.00	03/16/07
La Jolla Bank, FSB	01/24/07	5.180	10,000,000.00	04/25/07
La Jolla Bank, FSB	01/31/07	5.180	20,000,000.00	05/02/07
La Jolla Bank, FSB	01/31/07	5.180	25,000,000.00	05/02/07
<u>REDWOOD CITY</u>				
Provident Credit Union	10/26/06	5.250	20,000,000.00	04/26/07
Provident Credit Union	11/30/06	5.180	20,000,000.00	05/31/07
<u>RICHMOND</u>				
Mechanics Bank, The	11/03/06	5.130	10,000,000.00	02/01/07
Mechanics Bank, The	11/02/06	5.140	10,000,000.00	02/01/07
Mechanics Bank, The	12/01/06	5.100	10,000,000.00	03/02/07
Mechanics Bank, The	01/24/07	5.190	20,000,000.00	04/25/07
Mechanics Bank, The	01/26/07	5.190	10,000,000.00	04/27/07

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>RIVERSIDE</u>				
Provident Savings Bank	08/17/06	5.250	25,000,000.00	02/15/07
Provident Savings Bank	09/20/06	5.160	25,000,000.00	03/21/07
Provident Savings Bank	12/21/06	5.000	25,000,000.00	03/22/07
Provident Savings Bank	01/11/07	5.170	25,000,000.00	07/12/07
<u>ROCKLIN</u>				
Five Star Bank	11/10/06	5.080	3,000,000.00	02/09/07
Five Star Bank	12/14/06	4.970	3,000,000.00	03/15/07
Five Star Bank	01/11/07	5.100	12,000,000.00	04/12/07
Five Star Bank	01/24/07	5.160	2,000,000.00	04/25/07
<u>SACRAMENTO</u>				
American River Bank	11/16/06	5.140	2,500,000.00	02/15/07
American River Bank	08/17/06	5.250	2,500,000.00	02/15/07
American River Bank	08/25/06	5.220	2,000,000.00	02/23/07
American River Bank	12/14/06	4.990	1,250,000.00	03/15/07
American River Bank	12/14/06	4.990	1,250,000.00	03/15/07
American River Bank	09/21/06	5.140	2,000,000.00	03/22/07
American River Bank	10/04/06	5.050	1,500,000.00	04/04/07
American River Bank	10/06/06	5.060	1,000,000.00	04/06/07
American River Bank	12/07/06	5.080	1,000,000.00	06/07/07
American River Bank	01/25/07	5.220	1,500,000.00	07/26/07
Bank of Sacramento	11/08/06	5.130	1,500,000.00	02/07/07
Bank of Sacramento	11/29/06	5.090	2,000,000.00	02/28/07
Bank of Sacramento	12/13/06	4.980	2,000,000.00	03/14/07
Comerica Bank	08/11/06	5.200	25,000,000.00	02/09/07
Comerica Bank	08/24/06	5.220	25,000,000.00	02/22/07
Comerica Bank	01/09/07	5.090	25,000,000.00	04/11/07
Comerica Bank	01/12/07	5.140	50,000,000.00	04/13/07
Comerica Bank	01/18/07	5.140	50,000,000.00	04/19/07
Comerica Bank	10/25/06	5.240	25,000,000.00	04/25/07
Comerica Bank	10/23/06	5.190	50,000,000.00	04/25/07
Comerica Bank	01/26/07	5.220	50,000,000.00	07/27/07
Golden 1 Credit Union, The	11/30/06	5.090	25,000,000.00	03/01/07
Golden 1 Credit Union, The	12/20/06	4.980	25,000,000.00	03/21/07
Golden 1 Credit Union, The	01/24/07	5.180	25,000,000.00	04/25/07
Heritage Community Credit Union	12/06/06	5.070	10,000,000.00	03/07/07
Merchants National Bank of Sacramento	09/20/06	5.170	2,000,000.00	03/21/07
Merchants National Bank of Sacramento	10/11/06	5.100	2,000,000.00	04/11/07

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SACRAMENTO (continued)</u>				
Merchants National Bank of Sacramento	01/18/07	5.200	2,000,000.00	07/19/07
River City Bank	08/23/06	5.240	2,000,000.00	02/21/07
River City Bank	10/04/06	5.050	2,000,000.00	04/04/07
River City Bank	01/26/07	5.220	3,000,000.00	07/27/07
U.S. Bank, NA	11/09/06	5.120	100,000,000.00	02/08/07
U.S. Bank, NA	08/18/06	5.200	100,000,000.00	02/16/07
U.S. Bank, NA	01/11/07	5.120	100,000,000.00	04/12/07
U.S. Bank, NA	01/31/07	5.180	100,000,000.00	05/02/07
Umpqua Bank	11/29/06	5.090	25,000,000.00	02/28/07
Union Bank of California, NA	08/03/06	5.240	150,000,000.00	02/01/07
Union Bank of California, NA	12/14/06	5.120	150,000,000.00	06/14/07
Union Bank of California, NA	01/12/07	5.170	175,000,000.00	07/13/07
<u>SAN DIEGO</u>				
First Future Credit Union	09/01/06	5.210	15,000,000.00	03/02/07
First Future Credit Union	11/22/06	5.200	15,000,000.00	05/23/07
First Future Credit Union	12/01/06	5.180	5,000,000.00	06/01/07
First Future Credit Union	12/13/06	5.130	8,000,000.00	06/13/07
First Future Credit Union	01/26/07	5.240	7,000,000.00	07/27/07
Metro United Bank	09/13/06	5.170	1,000,000.00	03/14/07
Metro United Bank	10/12/06	5.130	2,000,000.00	04/12/07
<u>SAN FRANCISCO</u>				
America California Bank	11/15/06	5.100	2,000,000.00	02/14/07
America California Bank	01/11/07	5.080	6,000,000.00	04/12/07
Citibank N.A.	01/10/07	5.120	150,000,000.00	04/11/07
Citibank N.A.	01/11/07	5.130	100,000,000.00	04/11/07
Citibank N.A.	10/18/06	5.190	150,000,000.00	04/18/07
Oceanic Bank	12/13/06	4.940	4,000,000.00	03/14/07
Trans Pacific National Bank	08/03/06	5.240	1,000,000.00	02/01/07
Trans Pacific National Bank	08/30/06	5.220	1,000,000.00	02/28/07
Trans Pacific National Bank	12/21/06	5.010	1,000,000.00	03/16/07
Trans Pacific National Bank	12/15/06	5.000	1,000,000.00	03/16/07
Trans Pacific National Bank	01/10/07	5.170	1,000,000.00	07/11/07
United Commercial Bank	11/22/06	5.130	20,000,000.00	02/21/07
United Commercial Bank	11/29/06	5.100	50,000,000.00	02/28/07
United Commercial Bank	12/08/06	5.040	25,000,000.00	03/09/07
United Commercial Bank	12/15/06	4.990	65,000,000.00	03/16/07
United Commercial Bank	10/12/06	5.140	55,000,000.00	04/12/07

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN FRANCISCO (continued)</u>				
United Commercial Bank	01/11/07	5.120	120,000,000.00	04/12/07
United Commercial Bank	01/24/07	5.180	40,000,000.00	04/25/07
<u>SAN JOSE</u>				
Meriwest Credit Union	11/29/06	5.110	15,000,000.00	02/28/07
Meriwest Credit Union	12/06/06	5.080	10,000,000.00	03/07/07
Meriwest Credit Union	12/13/06	5.000	5,000,000.00	03/14/07
Meriwest Credit Union	10/11/06	5.110	10,000,000.00	04/11/07
Meriwest Credit Union	01/18/07	5.160	5,000,000.00	04/19/07
Santa Clara Co. Federal Credit Union	08/04/06	5.230	7,500,000.00	02/02/07
Santa Clara Co. Federal Credit Union	08/18/06	5.210	5,000,000.00	02/16/07
<u>SAN LUIS OBISPO</u>				
Mission Community Bank	11/30/06	5.100	1,000,000.00	03/01/07
Mission Community Bank	12/07/06	5.050	1,000,000.00	03/08/07
Mission Community Bank	01/10/07	5.120	2,500,000.00	04/11/07
Mission Community Bank	01/24/07	5.190	2,500,000.00	04/25/07
San Luis Trust Bank	01/17/07	5.100	1,700,000.00	04/18/07
San Luis Trust Bank	01/30/07	5.140	6,000,000.00	05/02/07
<u>SAN MARINO</u>				
East West Bank	11/03/06	5.120	35,000,000.00	02/02/07
East West Bank	11/08/06	5.130	50,000,000.00	02/07/07
East West Bank	11/16/06	5.140	38,000,000.00	02/15/07
East West Bank	11/22/06	5.120	25,000,000.00	02/21/07
East West Bank	12/08/06	5.030	85,000,000.00	03/09/07
East West Bank	12/13/06	4.980	50,000,000.00	03/14/07
East West Bank	12/22/06	5.030	25,000,000.00	03/23/07
East West Bank	01/10/07	5.110	42,000,000.00	04/11/07
East West Bank	01/12/07	5.140	50,000,000.00	04/13/07
<u>SAN RAFAEL</u>				
Tamalpais Bank	11/02/06	5.130	15,000,000.00	02/01/07
Tamalpais Bank	11/29/06	5.090	5,000,000.00	02/28/07

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SANTA ROSA</u>				
Luther Burbank Savings	01/10/07	5.110	25,000,000.00	04/11/07
Luther Burbank Savings	01/19/07	5.200	25,000,000.00	07/20/07
Summit State Bank	11/08/06	5.130	4,000,000.00	02/07/07
Summit State Bank	12/15/06	4.990	6,000,000.00	03/16/07
Summit State Bank	12/15/06	4.990	6,000,000.00	03/16/07
Summit State Bank	10/27/06	5.240	4,000,000.00	04/27/07
Summit State Bank	01/31/07	5.220	5,000,000.00	08/01/07
<u>STOCKTON</u>				
Pacific State Bank	09/28/06	5.050	3,000,000.00	03/29/07
Pacific State Bank	10/04/06	5.030	1,000,000.00	04/04/07
Pacific State Bank	11/09/06	5.180	5,000,000.00	05/10/07
Service First Bank	12/06/06	5.060	5,000,000.00	03/07/07
Service First Bank	12/14/06	5.000	2,000,000.00	03/15/07
Washington Mutual Bank, FA	08/18/06	5.210	60,000,000.00	02/16/07
Washington Mutual Bank, FA	12/13/06	4.990	45,000,000.00	03/14/07
Washington Mutual Bank, FA	12/14/06	5.000	50,000,000.00	03/15/07
Washington Mutual Bank, FA	10/06/06	5.070	70,000,000.00	04/06/07
Washington Mutual Bank, FA	11/15/06	5.210	135,000,000.00	05/16/07
Washington Mutual Bank, FA	01/12/07	5.180	105,000,000.00	07/13/07
Washington Mutual Bank, FA	01/18/07	5.200	75,000,000.00	07/19/07
<u>TORRANCE</u>				
Chinatrust Bank (USA)	11/09/06	5.120	20,000,000.00	02/08/07
Chinatrust Bank (USA)	12/08/06	5.030	35,000,000.00	03/09/07
Chinatrust Bank (USA)	01/12/07	5.140	40,000,000.00	04/13/07
Chinatrust Bank (USA)	01/18/07	5.140	55,000,000.00	04/19/07
<u>VACAVILLE</u>				
Travis Credit Union	11/30/06	5.170	40,000,000.00	05/31/07
<u>WALNUT CREEK</u>				
Bank of the West	11/17/06	5.150	242,000,000.00	02/16/07
Bank of the West	12/14/06	5.000	82,000,000.00	03/15/07
Bank of the West	01/09/07	5.100	134,000,000.00	04/11/07
Bank of the West	01/26/07	5.190	176,500,000.00	04/27/07

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>WHITTIER</u>				
Banco Popular North America	11/15/06	5.160	25,000,000.00	02/14/07
Banco Popular North America	01/11/07	5.140	24,000,000.00	04/12/07
Banco Popular North America	01/26/07	5.200	16,000,000.00	04/27/07
TOTAL TIME DEPOSITS JANUARY 2006			8,599,495,000.00	

BANK DEMAND DEPOSITS

January 2007

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	310,018	3,356,071
2	730,668	3,100,130
3	969,662	2,667,477
4	319,064	2,130,300
5	184,876	2,337,690
6	184,876	2,337,690
7	184,876	2,337,690
8	293,883	2,217,054
9	195,631	2,000,439
10	607,457	1,953,737
11	439,979	2,063,793
12	178,349	2,273,676
13	178,349	2,273,676
14	178,349	2,273,676
15	178,349	2,273,676
16	143,553	2,187,872
17	600,911	1,990,098
18	575,430	2,050,592
19	480,846	2,673,772
20	480,846	2,673,772
21	480,846	2,673,772
22	602,160	2,358,876
23	247,467	2,061,105
24	191,319	2,121,002
25	348,109	1,769,748
26	229,180	2,469,566
27	229,180	2,469,566
28	229,180	2,469,566
29	205,843	2,014,482
30	420,443	1,820,074
31	952,461	2,234,554

AVERAGE DOLLAR DAYS 372,650 ^{a/}

^{a/} The prescribed bank balance for January was \$468,701. This consisted of \$248,440 in compensating balances for services, balances for uncollected funds of \$218,271 and a deduction of \$-1,990 for January delayed deposit credit.

**DESIGNATION BY POOLED MONEY INVESTMENT BOARD
OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

No. 1691

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on January 17, 2007, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services \$ 248,440,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	01/15/07	01/19/07	\$ 990,286,000	\$ 53,431,795,000	\$ 8,493,495,000	\$ 61,925,290,000
(2)	01/22/07	01/26/07	\$ 1,012,494,000	\$ 47,139,999,000	\$ 8,493,495,000	\$ 55,633,494,000
(3)	01/29/07	02/02/07	\$ (55,281,000)	\$ 47,084,718,000	\$ 8,493,495,000	\$ 55,578,213,000
(4)	02/05/07	02/09/07	\$ (661,717,000)	\$ 46,423,001,000	\$ 8,493,495,000	\$ 54,916,496,000
(5)	02/12/07	02/16/07	\$ 703,433,000	\$ 47,126,434,000	\$ 8,493,495,000	\$ 55,619,929,000
(6)	02/19/07	02/23/07	\$ 1,216,600,000	\$ 48,343,034,000	\$ 8,493,495,000	\$ 56,836,529,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$ 248,440,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chairperson

Member

Member

Dated: January 17, 2007

* Government Code